ISO 20022

Financial Instruments and Transactions Regulatory Reporting (Trade Repository Reporting) - Fast Track Maintenance 2024

Message Definition Report - Part 2

Approval by the Securities Standards Evaluation Group (SEG) on 18 April 2024.

This document provides details of the Message Definitions for Financial Instruments and Transactions Regulatory Reporting (Trade Repository Reporting) - Fast Track Maintenance 2024.

May 2024

Table of Contents

1 Message Set Overview

Introduction

This message set provides for the specification of the Transactions and Financial Instruments Data Reporting requirements for the message that were maintained as part of the EMIR Fast Track Maintenance 2024 (MCR #244).

1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
auth.029.001.05 DerivativesTradeReportQueryV05	The DerivativesTradeReportQuery message is sent by the supervisory authority system to the trade repositories, to query data based on the search criteria for the trade transaction as defined by the system user.
auth.030.001.04 DerivativesTradeReportV04	The DerivativesTradeReport message is sent by the report submitting entity to the trade repository (TR) to report on the derivative transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.
auth.091.001.03 DerivativesTradeReconciliationStatisticalReportV03	The DerivativesTradeReportReconciliationStatisticalReport message is sent by the trade repositories to the reporting counterparty, to report cumulative information within the reference period for the reconciliation status of the reported and outstanding derivatives.
auth.107.001.02 DerivativesTradeStateReportV02	The DerivativesTradeStateReport is sent by the trade repository (TR) to the other trade repository (TR) or the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the transaction.
auth.108.001.02 DerivativesTradeMarginDataReportV02	The DerivativesTradeMarginDataReport message is sent by the report submitting entity to the trade repository (TR) to report the margins exchanged in relation to the derivative transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.
auth.109.001.02 DerivativesTradeMarginDataTransactionStateReportV02	The DerivativesTradeMarginDataTransactionStateReport message is sent by the trade repository (TR) to the competent authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the margins exchanged in relation to the derivatives transactions.

2 auth.029.001.05 DerivativesTradeReportQueryV05

2.1 MessageDefinition Functionality

The DerivativesTradeReportQuery message is sent by the supervisory authority system to the trade repositories, to query data based on the search criteria for the trade transaction as defined by the system user.

Outline

The DerivativesTradeReportQueryV05 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. RequestingAuthority

Indicates the authority that requests the query report.

B. TradeQueryData

Criteria for defining recurrent and ad-hoc queries.

C. SupplementaryData

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

2.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRptQry>	[1..1]			
	RequestingAuthority <*RqstngAuthrty*>	[1..1]	±		5
	TradeQueryData <*TradQryData*>	[1..1]	±		6
	SupplementaryData <*SplmtryData*>	[0..*]	±	C14	6

2.3 Constraints

C1 AnyBIC

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

C2 Country

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

C3 Frequency1Rule

If FrequencyType is Adhoc (ADHO), then DeliveryDay must be present.

C4 Frequency2Rule

If FrequencyType is Weekly (WEEK), then DeliveryDay must be present and may occur only once.

C5 Frequency3Rule

If FrequencyType is Monthly (MNTH), then DayOfMonth must be present and may occur only once.

C6 OneElementPresentRule

At least one element must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one element must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 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.

C15 TimeCriteriaReportingDateTimeRule

If TradeLifeCycleHistory equals false, then TimeCriteria/ReportingDateTime must be absent.

2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

2.4.1 RequestingAuthority <RqstngAuthrty>

Presence: [1..1]

Definition: Indicates the authority that requests the query report.

RequestingAuthority <RqstngAuthrty> contains one of the following elements (see "PartyIdentification121Choice" on page 434 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	434
Or	LegalEntityIdentifier *<LglNttyIdr>*	[1..1]	IdentifierSet		435
Or	NameAndAddress *<NmAndAdr>*	[1..1]	±		435
Or}	ProprietaryIdentification *<PrtryId>*	[1..1]	±		435

2.4.2 TradeQueryData <TradQryData>

Presence: [1..1]

Definition: Criteria for defining recurrent and ad-hoc queries.

TradeQueryData <TradQryData> contains one of the following elements (see "TradeReportQuery18Choice" on page 646 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	AdHocQuery *<AdHocQry>*	[1..1]		C15	647
	TradeLifeCycleHistory *<TradLifeCyclHstry>*	[0..1]	Indicator		648
	MarginLifeCycleHistory *<MrgnLifeCyclHstry>*	[0..1]	Indicator		649
	OutstandingTradeIndicator *<OutsdngTradInd>*	[1..1]	Indicator		649
	TradePartyCriteria *<TradPtyCrit>*	[0..1]	±	C6	649
	FinancialInstrumentCriteria *<FinInstrmCrit>*	[0..1]	±	C7	650
	TimeCriteria *<TmCrit>*	[0..1]	±	C11	651
	OtherCriteria *<OthrCrit>*	[0..1]		C12	652
	ActionType *<ActnTp>*	[0..*]	CodeSet		652
	ExecutionVenue *<ExctnVn>*	[0..1]	±		653
	NatureOfCounterparty *<NtrOfCtrPty>*	[0..1]	CodeSet		653
	CorporateSector *<CorpSctr>*	[0..1]	±	C13	653
	AssetClass *<AsstClss>*	[0..*]	CodeSet		654
	ProductClassification *<PdctClssfctn>*	[0..1]	±		654
	Level *<Lvl>*	[0..1]	CodeSet		655
	EventType *<EvtTp>*	[0..*]	CodeSet		655
Or}	RecurrentQuery *<RcrntQry>*	[1..1]	±		656

2.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C14 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 376 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		376
	Envelope <*Envlp*>	[1..1]	(External Schema)		376

Constraints

- **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.

3 auth.030.001.04 DerivativesTradeReportV04

3.1 MessageDefinition Functionality

The DerivativesTradeReport message is sent by the report submitting entity to the trade repository (TR) to report on the derivative transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

Outline

The DerivativesTradeReportV04 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to metadata of report message.

B. TradeData

Data concerning the reporting trade.

C. SupplementaryData

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

3.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]		C9	12
	ReportExecutionDate *<RptExctnDt>*	[0..1]	Date		12
	MessagePagination *<MsgPgntn>*	[0..1]	±		12
	NumberRecords *<NbRcrds>*	[1..1]	Quantity		12
	CompetentAuthority *<CmptntAuthrty>*	[0..*]	Text		13
	NewTradeRepositoryIdentifier *<NewTradRpstryIdr>*	[0..1]	±		13
	ReportingPurpose *<RptgPurp>*	[0..*]	Text		13
	TradeData *<TradData>*	[1..1]	±		13
	SupplementaryData *<SplmtryData>*	[0..*]	±	C43	13

3.3 Constraints

C1 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.

C2 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.

C3 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 ExchangeRatePresenceRule

ExchangeRate must be present or ForwardExchangeRate must be present.

C7 ExchangeRatePresenceRule

ExchangeRate must be present or ForwardExchangeRate must be present.

C8 NumberRule

If Number is negative, then Sign must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one element must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 OneElementPresentRule

At least one element must be present.

C15 OneElementPresentRule

At least one element must be present.

C16 OneElementPresentRule

At least one element must be present.

C17 OneElementPresentRule

At least one element must be present.

C18 OneElementPresentRule

At least one element must be present.

C19 OneElementPresentRule

At least one element must be present.

C20 OneElementPresentRule

At least one of the 2 elements must be present.

C21 OneElementPresentRule

At least one element must be present.

C22 OneElementPresentRule

At least one element must be present.

C23 OneElementPresentRule

At least one element must be present.

C24 OneElementPresentRule

At least one element must be present.

C25 OneElementPresentRule

At least one element must be present.

C26 OneElementPresentRule

At least one element must be present.

C27 OneElementPresentRule

At least one element must be present.

C28 OneElementPresentRule

At least one element must be present.

C29 OneElementPresentRule

At least one element must be present.

C30 OneElementPresentRule

At least one of the 7 elements must be present.

C31 OneElementPresentRule

At least one of the 6 elements must be present.

C32 OneElementPresentRule

At least one element must be present.

C33 OneElementPresentRule

At least one of the 3 elements must be present.

C34 OneElementPresentRule

At least one of the 2 elements must be present.

C35 OneElementPresentRule

At least one element must be present.

C36 OneElementPresentRule

At least one element must be present.

C37 OneElementPresentRule

At least one element must be present.

C38 OneElementPresentRule

At least one element must be present.

C39 OneElementPresentRule

At least one of the 2 elements must be present.

C40 OneElementPresentRule

At least one element must be present.

C41 OneElementPresentRule

At least one element must be present.

C42 OneElementPresentRule

At least one element must be present.

C43 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.

C44 UnderlyingAssetGuideline

The values specified for the elements UnderlyingAssetTradingPlatformIdentifier and UnderlyingAssetPriceSource shall be understood to be related to the underlying asset (or benchmark) identified in UnderlyingInstrument element.

3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

3.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to metadata of report message.

Impacted by: C9 "OneElementPresentRule"

ReportHeader <RptHdr> contains the following **TradeReportHeader4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportExecutionDate *<RptExctnDt>*	[0..1]	Date		12
	MessagePagination *<MsgPgntn>*	[0..1]	±		12
	NumberRecords *<NbRcrds>*	[1..1]	Quantity		12
	CompetentAuthority *<CmptntAuthrty>*	[0..*]	Text		13
	NewTradeRepositoryIdentifier *<NewTradRpstryIdr>*	[0..1]	±		13
	ReportingPurpose *<RptgPurp>*	[0..*]	Text		13

Constraints

- **OneElementPresentRule**

  At least one element must be present.

3.4.1.1 ReportExecutionDate <RptExctnDt>

Presence: [0..1]

Definition: Indicates the as-at day for which the report was produced.

Datatype: "ISODate" on page 729

3.4.1.2 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 178 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		178
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		178

3.4.1.3 NumberRecords <NbRcrds>

Presence: [1..1]

Definition: Indicates the number of records in the page.

Datatype: "Number" on page 733

3.4.1.4 CompetentAuthority <CmptntAuthrty>

Presence: [0..*]

Definition: Specifies the competent authority that requires reporting of the transaction.

Datatype: "Max100Text" on page 734

3.4.1.5 NewTradeRepositoryIdentifier <NewTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the new trade repository to which the derivative is transfered to.

NewTradeRepositoryIdentifier <NewTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

3.4.1.6 ReportingPurpose <RptgPurp>

Presence: [0..*]

Definition: Underlying reason for reporting the derivative transaction.

Datatype: "Max100Text" on page 734

3.4.2 TradeData <TradData>

Presence: [1..1]

Definition: Data concerning the reporting trade.

TradeData <TradData> contains one of the following elements (see "TradeData59Choice" on page 683 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <*DataSetActn*>	[1..1]	CodeSet		683
Or}	Report <*Rpt*>	[1..*]	±		683

3.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C43 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 376 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		376
	Envelope *<Envlp>*	[1..1]	(External Schema)		376

Constraints

- **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.

4 auth.091.001.03 DerivativesTradeReconciliationStatisticalReportV03

4.1 MessageDefinition Functionality

The DerivativesTradeReportReconciliationStatisticalReport message is sent by the trade repositories to the reporting counterparty, to report cumulative information within the reference period for the reconciliation status of the reported and outstanding derivatives.

Outline

The DerivativesTradeReconciliationStatisticalReportV03 MessageDefinition is composed of 2 MessageBuildingBlocks:

A. ReconciliationStatistics

Detailed information on reconciliation process.

B. SupplementaryData

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

4.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradRcncltnSttstclRpt>	[1..1]			
	ReconciliationStatistics *<RcncltnSttstcs>*	[1..1]	±		20
	SupplementaryData *<SplmtryData>*	[0..*]	±	C79	21

4.3 Constraints

C1 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.

C2 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.

C3 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 NumberRule

If Number is negative, then Sign must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one element must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 OneElementPresentRule

At least one of the 5 elements must be present.

C15 OneElementPresentRule

At least one element must be present.

C16 OneElementPresentRule

At least one of the 5 elements must be present.

C17 OneElementPresentRule

At least one element must be present.

C18 OneElementPresentRule

At least one element must be present.

C19 OneElementPresentRule

At least one element must be present.

C20 OneElementPresentRule

At least one of the 5 elements must be present.

C21 OneElementPresentRule

At least one of the 5 elements must be present.

C22 OneElementPresentRule

At least one element must be present.

C23 OneElementPresentRule

At least one element must be present.

C24 OneElementPresentRule

At least one element must be present.

C25 OneElementPresentRule

At least one element must be present.

C26 OneElementPresentRule

At least one element must be present.

C27 OneElementPresentRule

At least one element must be present.

C28 OneElementPresentRule

At least one element must be present.

C29 OneElementPresentRule

At least one of the 5 elements must be present.

C30 OneElementPresentRule

At least one of the 5 elements must be present.

C31 OneElementPresentRule

At least one element must be present.

C32 OneElementPresentRule

At least one element must be present.

C33 OneElementPresentRule

At least one element must be present.

C34 OneElementPresentRule

At least one of the 7 elements must be present.

C35 OneElementPresentRule

At least one of the 6 elements must be present.

C36 OneElementPresentRule

At least one of the 5 elements must be present.

C37 OneElementPresentRule

At least one element must be present.

C38 OneElementPresentRule

At least one of the 5 elements must be present.

C39 OneElementPresentRule

At least one element must be present.

C40 OneElementPresentRule

At least one element must be present.

C41 OneElementPresentRule

At least one element must be present.

C42 OneElementPresentRule

At least one element must be present.

C43 OneElementPresentRule

At least one element must be present.

C44 OneElementPresentRule

At least one of the 5 elements must be present.

C45 OneElementPresentRule

At least one element must be present.

C46 OneElementPresentRule

At least one of the 2 elements must be present.

C47 OneElementPresentRule

At least one element must be present.

C48 OneElementPresentRule

At least one of the 5 elements must be present.

C49 OneElementPresentRule

At least one element must be present.

C50 OneElementPresentRule

At least one element must be present.

C51 OneElementPresentRule

At least one element must be present.

C52 OneElementPresentRule

At least one element must be present.

C53 OneElementPresentRule

At least one element must be present.

C54 OneElementPresentRule

At least one of the 5 elements must be present.

C55 OneElementPresentRule

At least one element must be present.

C56 OneElementPresentRule

At least one element must be present.

C57 OneElementPresentRule

At least one of the 5 elements must be present.

C58 OneElementPresentRule

At least one of the 5 elements must be present.

C59 OneElementPresentRule

At least one element must be present.

C60 OneElementPresentRule

At least one element must be present.

C61 OneElementPresentRule

At least one element must be present.

C62 OneElementPresentRule

At least one element must be present.

C63 OneElementPresentRule

At least one element must be present.

C64 OneElementPresentRule

At least one element must be present.

C65 OneElementPresentRule

At least one of the 5 elements must be present.

C66 OneElementPresentRule

At least one of the 5 elements must be present.

C67 OneElementPresentRule

At least one element must be present.

C68 OneElementPresentRule

At least one of the 5 elements must be present.

C69 OneElementPresentRule

At least one of the 5 elements must be present.

C70 OneElementPresentRule

At least one element must be present.

C71 OneElementPresentRule

At least one element must be present.

C72 OneElementPresentRule

At least one element must be present.

C73 OneElementPresentRule

At least one element must be present.

C74 OneElementPresentRule

At least one element must be present.

C75 OneElementPresentRule

At least one element must be present.

C76 OneElementPresentRule

At least one element must be present.

C77 OneElementPresentRule

At least one element must be present.

C78 OneElementPresentRule

At least one of the 2 elements must be present.

C79 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.

4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

4.4.1 ReconciliationStatistics <RcncltnSttstcs>

Presence: [1..1]

Definition: Detailed information on reconciliation process.

ReconciliationStatistics <RcncltnSttstcs> contains one of the following elements (see "StatisticsPerCounterparty19Choice" on page 476 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <*DataSetActn*>	[1..1]	CodeSet		476
Or}	Report <*Rpt*>	[1..*]	±		476

4.4.2 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C79 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 376 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		376
	Envelope *<Envlp>*	[1..1]	(External Schema)		376

Constraints

- **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.

5 auth.107.001.02 DerivativesTradeStateReportV02

5.1 MessageDefinition Functionality

The DerivativesTradeStateReport is sent by the trade repository (TR) to the other trade repository (TR) or the authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the transaction.

Outline

The DerivativesTradeStateReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to metadata of report message.

B. TradeData

Data concerning the reporting trade.

C. SupplementaryData

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

5.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradStatRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]		C9	25
	ReportExecutionDate *<RptExctnDt>*	[0..1]	Date		26
	MessagePagination *<MsgPgntn>*	[0..1]	±		26
	NumberRecords *<NbRcrds>*	[1..1]	Quantity		26
	CompetentAuthority *<CmptntAuthrty>*	[0..*]	Text		26
	NewTradeRepositoryIdentifier *<NewTradRpstryIdr>*	[0..1]	±		27
	ReportingPurpose *<RptgPurp>*	[0..*]	Text		27
	TradeData *<TradData>*	[1..1]	±		27
	SupplementaryData *<SplmtryData>*	[0..*]	±	C44	27

5.3 Constraints

C1 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.

C2 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.

C3 AnyBIC

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

C4 Country

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

C5 CurrencyAmount

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

Note: The decimal separator is a dot.

C6 ExchangeRatePresenceRule

ExchangeRate must be present or ForwardExchangeRate must be present.

C7 ExchangeRatePresenceRule

ExchangeRate must be present or ForwardExchangeRate must be present.

C8 NumberRule

If Number is negative, then Sign must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 OneElementPresentRule

At least one element must be present.

C12 OneElementPresentRule

At least one element must be present.

C13 OneElementPresentRule

At least one element must be present.

C14 OneElementPresentRule

At least one element must be present.

C15 OneElementPresentRule

At least one element must be present.

C16 OneElementPresentRule

At least one element must be present.

C17 OneElementPresentRule

At least one element must be present.

C18 OneElementPresentRule

At least one element must be present.

C19 OneElementPresentRule

At least one element must be present.

C20 OneElementPresentRule

At least one of the 2 elements must be present.

C21 OneElementPresentRule

At least one element must be present.

C22 OneElementPresentRule

At least one element must be present.

C23 OneElementPresentRule

At least one element must be present.

C24 OneElementPresentRule

At least one element must be present.

C25 OneElementPresentRule

At least one element must be present.

C26 OneElementPresentRule

At least one element must be present.

C27 OneElementPresentRule

At least one element must be present.

C28 OneElementPresentRule

At least one element must be present.

C29 OneElementPresentRule

At least one element must be present.

C30 OneElementPresentRule

At least one of the 7 elements must be present.

C31 OneElementPresentRule

At least one of the 6 elements must be present.

C32 OneElementPresentRule

At least one element must be present.

C33 OneElementPresentRule

At least one of the 3 elements must be present.

C34 OneElementPresentRule

At least one of the 2 elements must be present.

C35 OneElementPresentRule

At least one element must be present.

C36 OneElementPresentRule

At least one element must be present.

C37 OneElementPresentRule

At least one element must be present.

C38 OneElementPresentRule

At least one element must be present.

C39 OneElementPresentRule

At least one of the 2 elements must be present.

C40 OneElementPresentRule

At least one element must be present.

C41 OneElementPresentRule

At least one element must be present.

C42 OneElementPresentRule

At least one element must be present.

C43 OneElementPresentRule

At least one element must be present.

C44 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.

C45 UnderlyingAssetGuideline

The values specified for the elements UnderlyingAssetTradingPlatformIdentifier and UnderlyingAssetPriceSource shall be understood to be related to the underlying asset (or benchmark) identified in UnderlyingInstrument element.

5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

5.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to metadata of report message.

Impacted by: C9 "OneElementPresentRule"

ReportHeader <RptHdr> contains the following **TradeReportHeader4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportExecutionDate <*RptExctnDt*>	[0..1]	Date		26
	MessagePagination <*MsgPgntn*>	[0..1]	±		26
	NumberRecords <*NbRcrds*>	[1..1]	Quantity		26
	CompetentAuthority <*CmptntAuthrty*>	[0..*]	Text		26
	NewTradeRepositoryIdentifier <*NewTradRpstryIdr*>	[0..1]	±		27
	ReportingPurpose <*RptgPurp*>	[0..*]	Text		27

Constraints

- **OneElementPresentRule**

  At least one element must be present.

5.4.1.1 ReportExecutionDate <RptExctnDt>

Presence: [0..1]

Definition: Indicates the as-at day for which the report was produced.

Datatype: "ISODate" on page 729

5.4.1.2 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 178 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		178
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		178

5.4.1.3 NumberRecords <NbRcrds>

Presence: [1..1]

Definition: Indicates the number of records in the page.

Datatype: "Number" on page 733

5.4.1.4 CompetentAuthority <CmptntAuthrty>

Presence: [0..*]

Definition: Specifies the competent authority that requires reporting of the transaction.

Datatype: "Max100Text" on page 734

5.4.1.5 NewTradeRepositoryIdentifier <NewTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the new trade repository to which the derivative is transfered to.

NewTradeRepositoryIdentifier <NewTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

5.4.1.6 ReportingPurpose <RptgPurp>

Presence: [0..*]

Definition: Underlying reason for reporting the derivative transaction.

Datatype: "Max100Text" on page 734

5.4.2 TradeData <TradData>

Presence: [1..1]

Definition: Data concerning the reporting trade.

TradeData <TradData> contains one of the following elements (see "TradeData60Choice" on page 609 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <*DataSetActn*>	[1..1]	CodeSet		609
Or}	State <*Stat*>	[1..*]	±		609

5.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C44 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 376 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		376
	Envelope <*Envlp*>	[1..1]	(External Schema)		376

Constraints

- **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.

6 auth.108.001.02 DerivativesTradeMarginDataReportV02

6.1 MessageDefinition Functionality

The DerivativesTradeMarginDataReport message is sent by the report submitting entity to the trade repository (TR) to report the margins exchanged in relation to the derivative transactions or sent by the trade repository (TR) to the authority or made available by the trade repository (TR) to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable.

Outline

The DerivativesTradeMarginDataReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

   Header information related to metadata of report message.

B. TradeData

   Set of data concerning the reporting trade.

C. SupplementaryData

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

6.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradMrgnDataRpt>	[1..1]			
	ReportHeader <*RptHdr*>	[1..1]		C4	30
	ReportExecutionDate <*RptExctnDt*>	[0..1]	Date		31
	MessagePagination <*MsgPgntn*>	[0..1]	±		31
	NumberRecords <*NbRcrds*>	[1..1]	Quantity		31
	CompetentAuthority <*CmptntAuthrty*>	[0..*]	Text		31
	NewTradeRepositoryIdentifier <*NewTradRpstryIdr*>	[0..1]	±		32
	ReportingPurpose <*RptgPurp*>	[0..*]	Text		32
	TradeData <*TradData*>	[1..1]	±		32
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	32

6.3 Constraints

C1 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.

C2 AnyBIC

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

C3 Country

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

C4 OneElementPresentRule

At least one element must be present.

C5 OneElementPresentRule

At least one element must be present.

C6 OneElementPresentRule

At least one element must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 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.

6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

6.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to metadata of report message.

Impacted by: C4 "OneElementPresentRule"

ReportHeader <RptHdr> contains the following **TradeReportHeader4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportExecutionDate *<RptExctnDt>*	[0..1]	Date		31
	MessagePagination *<MsgPgntn>*	[0..1]	±		31
	NumberRecords *<NbRcrds>*	[1..1]	Quantity		31
	CompetentAuthority *<CmptntAuthrty>*	[0..*]	Text		31
	NewTradeRepositoryIdentifier *<NewTradRpstryIdr>*	[0..1]	±		32
	ReportingPurpose *<RptgPurp>*	[0..*]	Text		32

Constraints

- **OneElementPresentRule**

  At least one element must be present.

6.4.1.1 ReportExecutionDate <RptExctnDt>

Presence: [0..1]

Definition: Indicates the as-at day for which the report was produced.

Datatype: "ISODate" on page 729

6.4.1.2 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 178 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		178
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		178

6.4.1.3 NumberRecords <NbRcrds>

Presence: [1..1]

Definition: Indicates the number of records in the page.

Datatype: "Number" on page 733

6.4.1.4 CompetentAuthority <CmptntAuthrty>

Presence: [0..*]

Definition: Specifies the competent authority that requires reporting of the transaction.

Datatype: "Max100Text" on page 734

6.4.1.5 NewTradeRepositoryIdentifier <NewTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the new trade repository to which the derivative is transfered to.

NewTradeRepositoryIdentifier <NewTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

6.4.1.6 ReportingPurpose <RptgPurp>

Presence: [0..*]

Definition: Underlying reason for reporting the derivative transaction.

Datatype: "Max100Text" on page 734

6.4.2 TradeData <TradData>

Presence: [1..1]

Definition: Set of data concerning the reporting trade.

TradeData <TradData> contains one of the following elements (see "TradeData61Choice" on page 684 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <*DataSetActn*>	[1..1]	CodeSet		684
Or}	Report <*Rpt*>	[1..*]	±		684

6.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 376 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		376
	Envelope <*Envlp*>	[1..1]	(External Schema)		376

Constraints

- **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.

7 auth.109.001.02 DerivativesTradeMarginDataTransactionStateReportV02

7.1 MessageDefinition Functionality

The DerivativesTradeMarginDataTransactionStateReport message is sent by the trade repository (TR) to the competent authority or made available to the report submitting entity and the reporting counterparty as well as the entity responsible for reporting, if applicable, containing latest state of the margins exchanged in relation to the derivatives transactions.

Outline

The DerivativesTradeMarginDataTransactionStateReportV02 MessageDefinition is composed of 3 MessageBuildingBlocks:

A. ReportHeader

Header information related to metadata of report message.

B. TradeData

Set of data concerning the reporting trade.

C. SupplementaryData

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

7.2 Structure

Or	MessageElement/BuildingBlock<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Message root <Document> <DerivsTradMrgnDataTxStatRpt>	[1..1]			
	ReportHeader *<RptHdr>*	[1..1]		C4	35
	ReportExecutionDate *<RptExctnDt>*	[0..1]	Date		36
	MessagePagination *<MsgPgntn>*	[0..1]	±		36
	NumberRecords *<NbRcrds>*	[1..1]	Quantity		36
	CompetentAuthority *<CmptntAuthrty>*	[0..*]	Text		36
	NewTradeRepositoryIdentifier *<NewTradRpstryIdr>*	[0..1]	±		37
	ReportingPurpose *<RptgPurp>*	[0..*]	Text		37
	TradeData *<TradData>*	[1..1]	±		37
	SupplementaryData *<SplmtryData>*	[0..*]	±	C11	37

7.3 Constraints

C1 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.

C2 AnyBIC

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

C3 Country

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

C4 OneElementPresentRule

At least one element must be present.

C5 OneElementPresentRule

At least one element must be present.

C6 OneElementPresentRule

At least one element must be present.

C7 OneElementPresentRule

At least one element must be present.

C8 OneElementPresentRule

At least one element must be present.

C9 OneElementPresentRule

At least one element must be present.

C10 OneElementPresentRule

At least one element must be present.

C11 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.

7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

7.4.1 ReportHeader <RptHdr>

Presence: [1..1]

Definition: Header information related to metadata of report message.

Impacted by: C4 "OneElementPresentRule"

ReportHeader <RptHdr> contains the following **TradeReportHeader4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportExecutionDate *<RptExctnDt>*	[0..1]	Date		36
	MessagePagination *<MsgPgntn>*	[0..1]	±		36
	NumberRecords *<NbRcrds>*	[1..1]	Quantity		36
	CompetentAuthority *<CmptntAuthrty>*	[0..*]	Text		36
	NewTradeRepositoryIdentifier *<NewTradRpstryIdr>*	[0..1]	±		37
	ReportingPurpose *<RptgPurp>*	[0..*]	Text		37

Constraints

- **OneElementPresentRule**

  At least one element must be present.

7.4.1.1 ReportExecutionDate <RptExctnDt>

Presence: [0..1]

Definition: Indicates the as-at day for which the report was produced.

Datatype: "ISODate" on page 729

7.4.1.2 MessagePagination <MsgPgntn>

Presence: [0..1]

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

MessagePagination <MsgPgntn> contains the following elements (see "Pagination1" on page 178 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber *<PgNb>*	[1..1]	Text		178
	LastPageIndicator *<LastPgInd>*	[1..1]	Indicator		178

7.4.1.3 NumberRecords <NbRcrds>

Presence: [1..1]

Definition: Indicates the number of records in the page.

Datatype: "Number" on page 733

7.4.1.4 CompetentAuthority <CmptntAuthrty>

Presence: [0..*]

Definition: Specifies the competent authority that requires reporting of the transaction.

Datatype: "Max100Text" on page 734

7.4.1.5 NewTradeRepositoryIdentifier <NewTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the new trade repository to which the derivative is transfered to.

NewTradeRepositoryIdentifier <NewTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

7.4.1.6 ReportingPurpose <RptgPurp>

Presence: [0..*]

Definition: Underlying reason for reporting the derivative transaction.

Datatype: "Max100Text" on page 734

7.4.2 TradeData <TradData>

Presence: [1..1]

Definition: Set of data concerning the reporting trade.

TradeData <TradData> contains one of the following elements (see "TradeData62Choice" on page 685 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <*DataSetActn*>	[1..1]	CodeSet		685
Or}	State <*Stat*>	[1..*]	±		685

7.4.3 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 376 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		376
	Envelope <*Envlp*>	[1..1]	(External Schema)		376

Constraints

- **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.

8 Message Items Types

8.1 MessageComponents

8.1.1 Agreement

8.1.1.1 MasterAgreement8

Definition: Information related to a master agreement.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			39
{Or	Type <*Tp*>	[1..1]	CodeSet		39
Or}	Proprietary <*Prtry*>	[1..1]	Text		40
	Version <*Vrsn*>	[0..1]	Text		40
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		40

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Version Must be present
 Or    /OtherMasterAgreementDetails Must be present
```

8.1.1.1.1 Type <Tp>

Presence: [0..1]

Definition: Reference to any master agreement, if existent (such as ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).

Type <Tp> contains one of the following **AgreementType2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		39
Or}	Proprietary <*Prtry*>	[1..1]	Text		40

8.1.1.1.1.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 710

8.1.1.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max50Text" on page 736

8.1.1.1.2 Version <Vrsn>

Presence: [0..1]

Definition: Reference to the year of the master agreement version used for the reported trade, if applicable (such as 1992, 2002, etc).

Datatype: "Max50Text" on page 736

8.1.1.1.3 OtherMasterAgreementDetails <OthrMstrAgrmtDtls>

Presence: [0..1]

Definition: Additional information specifying the other type of the master agreement.

Datatype: "Max350Text" on page 735

8.1.2 Amount

8.1.2.1 AmountAndDirection106

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.2.1.1 Amount <Amt>

Presence: [1..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 688

Constraints

- **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.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

8.1.2.1.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 732):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.1.2.2 AmountAndDirection109

Definition: Posting of an item to a cash account, in the context of a cash transaction, that results in an increase or decrease to the balance of the account.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	Amount	C1, C5	41
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.2.2.1 Amount <Amt>

Presence: [0..1]

Definition: Amount of money in the cash entry.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 688

Constraints

- **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.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

8.1.2.2.2 Sign <Sgn>

Presence: [0..1]

Definition: Indicates that the amount value is positive or negative.

Datatype: One of the following values must be used (see "PlusOrMinusIndicator" on page 732):

- *Meaning When True:* Plus
- *Meaning When False:* Minus

8.1.3 Asset

8.1.3.1 AssetClassCommodity7Choice

Definition: Choice to define commodity specific attributes of a derivative.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		42
Or	Energy *<Nrgy>*	[1..1]	±		43
Or	Environmental *<Envttl>*	[1..1]	±		43
Or	Fertilizer *<Frtlzr>*	[1..1]	±		44
Or	Freight *<Frght>*	[1..1]	±		44
Or	Index *<Indx>*	[1..1]	±		44
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		45
Or	Inflation *<Infltn>*	[1..1]	±		45
Or	Metal *<Metl>*	[1..1]	±		45
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		46
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		46
Or	Other *<Othr>*	[1..1]	±		46
Or	OtherC10 *<OthrC10>*	[1..1]	±		47
Or	Paper *<Ppr>*	[1..1]	±		47
Or}	Polypropylene *<Plprpln>*	[1..1]	±		47

8.1.3.1.1 Agricultural <Agrcltrl>

Presence: [1..1]

Definition: Agricultural commodities.

Agricultural <Agrcltrl> contains one of the following elements (see "AssetClassCommodityAgricultural6Choice" on page 123 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	GrainOilSeed *<GrnOilSeed>*	[1..1]	±		123
Or	Soft *<Soft>*	[1..1]	±		123
Or	Potato *<Ptt>*	[1..1]	±		124
Or	OliveOil *<OlvOil>*	[1..1]	±		124
Or	Dairy *<Dairy>*	[1..1]	±		124
Or	Forestry *<Frstry>*	[1..1]	±		124
Or	Seafood *<Sfd>*	[1..1]	±		125
Or	LiveStock *<LiveStock>*	[1..1]	±		125
Or	Grain *<Grn>*	[1..1]	±		125
Or}	Other *<Othr>*	[1..1]	±		126

8.1.3.1.2 Energy <Nrgy>

Presence: [1..1]

Definition: Energy commodities.

Energy <Nrgy> contains one of the following elements (see "AssetClassCommodityEnergy3Choice" on page 133 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Electricity *<Elctrcty>*	[1..1]	±		133
Or	NaturalGas *<NtrlGas>*	[1..1]	±		133
Or	Oil *<Oil>*	[1..1]	±		133
Or	Coal *<Coal>*	[1..1]	±		134
Or	InterEnergy *<IntrNrgy>*	[1..1]	±		134
Or	RenewableEnergy *<RnwblNrgy>*	[1..1]	±		134
Or	LightEnd *<LghtEnd>*	[1..1]	±		134
Or	Distillates *<Dstllts>*	[1..1]	±		135
Or}	Other *<Othr>*	[1..1]	±		135

8.1.3.1.3 Environmental <Envttl>

Presence: [1..1]

Definition: Environmental commodities.

Environmental <Envttl> contains one of the following elements (see "AssetClassCommodityEnvironmental3Choice" on page 135 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Emissions <*Emssns*>	[1..1]	±		135
Or	Weather <*Wthr*>	[1..1]	±		136
Or	CarbonRelated <*CrbnRltd*>	[1..1]	±		136
Or}	Other <*Othr*>	[1..1]	±		136

8.1.3.1.4 Fertilizer <Frtlzr>

Presence: [1..1]

Definition: Fertilizer commodities.

Fertilizer <Frtlzr> contains one of the following elements (see "AssetClassCommodityFertilizer4Choice" on page 147 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Ammonia <*Ammn*>	[1..1]	±		147
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]	±		147
Or	Potash <*Ptsh*>	[1..1]	±		147
Or	Sulphur <*Slphr*>	[1..1]	±		148
Or	Urea <*Urea*>	[1..1]	±		148
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]	±		148
Or}	Other <*Othr*>	[1..1]	±		148

8.1.3.1.5 Freight <Frght>

Presence: [1..1]

Definition: Freight commodities.

Freight <Frght> contains one of the following elements (see "AssetClassCommodityFreight4Choice" on page 163 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Dry <*Dry*>	[1..1]	±		163
Or	Wet <*Wet*>	[1..1]	±		163
Or	ContainerShip <*CntnrShip*>	[1..1]	±		164
Or}	Other <*Othr*>	[1..1]	±		164

8.1.3.1.6 Index <Indx>

Presence: [1..1]

Definition: Indicates the index type of commodities.

Index <Indx> contains the following elements (see "AssetClassCommodityIndex1" on page 127 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		127

8.1.3.1.7 IndustrialProduct <IndstrlPdct>

Presence: [1..1]

Definition: Industrial Product commodities.

IndustrialProduct <IndstrlPdct> contains one of the following elements (see "AssetClassCommodityIndustrialProduct2Choice" on page 150 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Construction <*Cnstrctn*>	[1..1]	±		150
Or}	Manufacturing <*Manfctg*>	[1..1]	±		150

8.1.3.1.8 Inflation <Infltn>

Presence: [1..1]

Definition: Inflation commodities.

Inflation <Infltn> contains the following elements (see "AssetClassCommodityInflation1" on page 161 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		161

8.1.3.1.9 Metal <Metl>

Presence: [1..1]

Definition: Metal commodities.

Metal <Metl> contains one of the following elements (see "AssetClassCommodityMetal2Choice" on page 151 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NonPrecious <*NonPrcs*>	[1..1]			152
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		152
	SubProduct <*SubPdct*>	[0..1]	CodeSet		152
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		152
Or}	Precious <*Prcs*>	[1..1]			153
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		153
	SubProduct <*SubPdct*>	[0..1]	CodeSet		154
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		154

8.1.3.1.10 MultiCommodityExotic <MultiCmmdtyExtc>

Presence: [1..1]

Definition: Multi Commodity Exotic

MultiCommodityExotic <MultiCmmdtyExtc> contains the following elements (see "AssetClassCommodityMultiCommodityExotic1" on page 116 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		116

8.1.3.1.11 OfficialEconomicStatistics <OffclEcnmcSttstcs>

Presence: [1..1]

Definition: Official Economic Statistics commodities.

OfficialEconomicStatistics <OffclEcnmcSttstcs> contains the following elements (see "AssetClassCommodityOfficialEconomicStatistics1" on page 151 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		151

8.1.3.1.12 Other <Othr>

Presence: [1..1]

Definition: Other commodities.

Other <Othr> contains the following elements (see "AssetClassCommodityOther1" on page 142 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		142

8.1.3.1.13 OtherC10 <OthrC10>

Presence: [1..1]

Definition: Other C10 commodities.

OtherC10 <OthrC10> contains the following elements (see "AssetClassCommodityC10Other1" on page 165 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		166

8.1.3.1.14 Paper <Ppr>

Presence: [1..1]

Definition: Paper commodities.

Paper <Ppr> contains one of the following elements (see "AssetClassCommodityPaper5Choice" on page 156 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			156
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		156
	SubProduct <*SubPdct*>	[0..1]	CodeSet		157
Or	Newsprint <*Nwsprnt*>	[1..1]			157
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		157
	SubProduct <*SubPdct*>	[0..1]	CodeSet		157
Or	Pulp <*Pulp*>	[1..1]			157
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		158
	SubProduct <*SubPdct*>	[0..1]	CodeSet		158
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			158
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		158
	SubProduct <*SubPdct*>	[0..1]	CodeSet		158
Or}	Other <*Othr*>	[1..1]			159
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		159
	SubProduct <*SubPdct*>	[0..1]	CodeSet		159

8.1.3.1.15 Polypropylene <Plprpln>

Presence: [1..1]

Definition: Polypropylene commodities.

Polypropylene <Plprpln> contains one of the following elements (see "AssetClassCommodityPolypropylene4Choice" on page 118 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Plastic <*Plstc*>	[1..1]			118
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		118
	SubProduct <*SubPdct*>	[0..1]	CodeSet		119
Or}	Other <*Othr*>	[1..1]			119
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		119
	SubProduct <*SubPdct*>	[0..1]	CodeSet		119

8.1.3.2 AssetClassCommodity6Choice

Definition: Choice to define commodity specific attributes of a derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <*Agrcltrl*>	[1..1]	±		48
Or	Energy <*Nrgy*>	[1..1]	±		49
Or	Environmental <*Envttl*>	[1..1]	±		49
Or	Fertilizer <*Frtlzr*>	[1..1]	±		50
Or	Freight <*Frght*>	[1..1]	±		50
Or	Index <*Indx*>	[1..1]	±		50
Or	IndustrialProduct <*IndstrlPdct*>	[1..1]	±		51
Or	Inflation <*Infltn*>	[1..1]	±		51
Or	Metal <*Metl*>	[1..1]	±		51
Or	MultiCommodityExotic <*MultiCmmdtyExtc*>	[1..1]	±		52
Or	OfficialEconomicStatistics <*OffclEcnmcSttstcs*>	[1..1]	±		52
Or	Other <*Othr*>	[1..1]	±		52
Or	OtherC10 <*OthrC10*>	[1..1]	±		53
Or	Paper <*Ppr*>	[1..1]	±		53
Or}	Polypropylene <*Plprpln*>	[1..1]	±		53

8.1.3.2.1 Agricultural <Agrcltrl>

Presence: [1..1]

Definition: Agricultural commodities.

Agricultural <Agrcltrl> contains one of the following elements (see "AssetClassCommodityAgricultural6Choice" on page 123 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]	±		123
Or	Soft <*Soft*>	[1..1]	±		123
Or	Potato <*Ptt*>	[1..1]	±		124
Or	OliveOil <*OlvOil*>	[1..1]	±		124
Or	Dairy <*Dairy*>	[1..1]	±		124
Or	Forestry <*Frstry*>	[1..1]	±		124
Or	Seafood <*Sfd*>	[1..1]	±		125
Or	LiveStock <*LiveStock*>	[1..1]	±		125
Or	Grain <*Grn*>	[1..1]	±		125
Or}	Other <*Othr*>	[1..1]	±		126

8.1.3.2.2 Energy <Nrgy>

Presence: [1..1]

Definition: Energy commodities.

Energy <Nrgy> contains one of the following elements (see "AssetClassCommodityEnergy3Choice" on page 133 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Electricity <*Elctrcty*>	[1..1]	±		133
Or	NaturalGas <*NtrlGas*>	[1..1]	±		133
Or	Oil <*Oil*>	[1..1]	±		133
Or	Coal <*Coal*>	[1..1]	±		134
Or	InterEnergy <*IntrNrgy*>	[1..1]	±		134
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]	±		134
Or	LightEnd <*LghtEnd*>	[1..1]	±		134
Or	Distillates <*Dstllts*>	[1..1]	±		135
Or}	Other <*Othr*>	[1..1]	±		135

8.1.3.2.3 Environmental <Envttl>

Presence: [1..1]

Definition: Environmental commodities.

Environmental <Envttl> contains one of the following elements (see "AssetClassCommodityEnvironmental3Choice" on page 135 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Emissions <*Emssns*>	[1..1]	±		135
Or	Weather <*Wthr*>	[1..1]	±		136
Or	CarbonRelated <*CrbnRltd*>	[1..1]	±		136
Or}	Other <*Othr*>	[1..1]	±		136

8.1.3.2.4 Fertilizer <Frtlzr>

Presence: [1..1]

Definition: Fertilizer commodities.

Fertilizer <Frtlzr> contains one of the following elements (see "AssetClassCommodityFertilizer4Choice" on page 147 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Ammonia <*Ammn*>	[1..1]	±		147
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]	±		147
Or	Potash <*Ptsh*>	[1..1]	±		147
Or	Sulphur <*Slphr*>	[1..1]	±		148
Or	Urea <*Urea*>	[1..1]	±		148
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]	±		148
Or}	Other <*Othr*>	[1..1]	±		148

8.1.3.2.5 Freight <Frght>

Presence: [1..1]

Definition: Freight commodities.

Freight <Frght> contains one of the following elements (see "AssetClassCommodityFreight4Choice" on page 163 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Dry <*Dry*>	[1..1]	±		163
Or	Wet <*Wet*>	[1..1]	±		163
Or	ContainerShip <*CntnrShip*>	[1..1]	±		164
Or}	Other <*Othr*>	[1..1]	±		164

8.1.3.2.6 Index <Indx>

Presence: [1..1]

Definition: Indicates the index type of commodities.

Index <Indx> contains the following elements (see "AssetClassCommodityIndex1" on page 127 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		127

8.1.3.2.7 IndustrialProduct <IndstrlPdct>

Presence: [1..1]

Definition: Industrial Product commodities.

IndustrialProduct <IndstrlPdct> contains one of the following elements (see "AssetClassCommodityIndustrialProduct2Choice" on page 150 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Construction <*Cnstrctn*>	[1..1]	±		150
Or}	Manufacturing <*Manfctg*>	[1..1]	±		150

8.1.3.2.8 Inflation <Infltn>

Presence: [1..1]

Definition: Inflation commodities.

Inflation <Infltn> contains the following elements (see "AssetClassCommodityInflation1" on page 161 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		161

8.1.3.2.9 Metal <Metl>

Presence: [1..1]

Definition: Metal commodities.

Metal <Metl> contains one of the following elements (see "AssetClassCommodityMetal2Choice" on page 151 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NonPrecious <*NonPrcs*>	[1..1]			152
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		152
	SubProduct <*SubPdct*>	[0..1]	CodeSet		152
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		152
Or}	Precious <*Prcs*>	[1..1]			153
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		153
	SubProduct <*SubPdct*>	[0..1]	CodeSet		154
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		154

8.1.3.2.10 MultiCommodityExotic <MultiCmmdtyExtc>

Presence: [1..1]

Definition: Multi Commodity Exotic

MultiCommodityExotic <MultiCmmdtyExtc> contains the following elements (see "AssetClassCommodityMultiCommodityExotic1" on page 116 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		116

8.1.3.2.11 OfficialEconomicStatistics <OffclEcnmcSttstcs>

Presence: [1..1]

Definition: Official Economic Statistics commodities.

OfficialEconomicStatistics <OffclEcnmcSttstcs> contains the following elements (see "AssetClassCommodityOfficialEconomicStatistics1" on page 151 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		151

8.1.3.2.12 Other <Othr>

Presence: [1..1]

Definition: Other commodities.

Other <Othr> contains the following elements (see "AssetClassCommodityOther1" on page 142 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		142

8.1.3.2.13 OtherC10 <OthrC10>

Presence: [1..1]

Definition: Other C10 commodities.

OtherC10 <OthrC10> contains the following elements (see "AssetClassCommodityC10Other1" on page 165 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		166

8.1.3.2.14 Paper <Ppr>

Presence: [1..1]

Definition: Paper commodities.

Paper <Ppr> contains one of the following elements (see "AssetClassCommodityPaper4Choice" on page 129 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			129
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		130
	SubProduct <*SubPdct*>	[0..1]	CodeSet		130
Or	Newsprint <*Nwsprnt*>	[1..1]			130
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		130
	SubProduct <*SubPdct*>	[0..1]	CodeSet		130
Or	Pulp <*Pulp*>	[1..1]			131
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		131
	SubProduct <*SubPdct*>	[0..1]	CodeSet		131
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			131
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		132
	SubProduct <*SubPdct*>	[0..1]	CodeSet		132
Or}	Other <*Othr*>	[1..1]			132
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		132
	SubProduct <*SubPdct*>	[0..1]	CodeSet		132

8.1.3.2.15 Polypropylene <Plprpln>

Presence: [1..1]

Definition: Polypropylene commodities.

Polypropylene <Plprpln> contains one of the following elements (see "AssetClassCommodityPolypropylene4Choice" on page 118 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Plastic <*Plstc*>	[1..1]			118
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		118
	SubProduct <*SubPdct*>	[0..1]	CodeSet		119
Or}	Other <*Othr*>	[1..1]			119
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		119
	SubProduct <*SubPdct*>	[0..1]	CodeSet		119

8.1.4 Collateral Value

8.1.4.1 MarginReportData9

Definition: Specifies the details of the margin data.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		57
	CounterpartyIdentification <CtrPtyId>	[1..1]			57
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	59
	Identification <Id>	[1..1]	±		60
	Nature <Ntr>	[0..1]			61
{Or	FinancialInstitution <FI>	[1..1]			61
	Sector <Sctr>	[1..*]			61
{Or	Code <Cd>	[1..1]	CodeSet		62
Or}	Proprietary <Prtry>	[1..1]	±		62
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		63
Or	NonFinancialInstitution <NFI>	[1..1]	±		63
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		63
Or}	Other <Othr>	[1..1]	CodeSet		63
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		64
	DirectionOrSide <DrctnOrSd>	[0..1]			64
{Or	Direction <Drctn>	[1..1]			64
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		65
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		65
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		65
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	65
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	66
	ReportingExemption <RptgXmptn>	[0..1]			66
	Reason <Rsn>	[1..1]	Text		66
	Description <Desc>	[0..1]	Text		66
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	66
	IdentificationType <IdTp>	[0..1]	±		67
	Nature <Ntr>	[0..1]			67
{Or	FinancialInstitution <FI>	[1..1]			68
	Sector <Sctr>	[1..*]			68
{Or	Code <Cd>	[1..1]	CodeSet		68
Or}	Proprietary <Prtry>	[1..1]	±		69

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		69
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		70
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		70
Or}	Other <*Othr*>	[1..1]	CodeSet		70
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		70
	Broker <*Brkr*>	[0..1]	±		71
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		71
	ClearingMember <*ClrMmb*>	[0..1]	±		71
	Beneficiary <*Bnfcry*>	[0..2]	±		71
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		72
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		72
	RelationshipRecord <*RltshRcrd*>	[0..*]			72
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		73
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		73
	RelationshipType <*RltshTp*>	[1..1]			74
{Or	Code <*Cd*>	[1..1]	CodeSet		74
Or}	Proprietary <*Prtry*>	[1..1]	Text		74
	Description <*Desc*>	[0..1]	Text		74
	EventDate <*EvtDt*>	[0..1]	Date		75
	TransactionIdentification <*TxId*>	[0..1]	±		75
	Collateral <*Coll*>	[1..1]	±		75
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C8	75
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	76
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	76
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	77
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	77
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	78
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C9	78
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	78
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	79

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	79
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	80
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	80
	CounterpartyRatingTriggerIndicator <*CtrPtyRatgTrggrInd*>	[0..1]	Indicator		80
	CounterpartyRatingThresholdIndicator <*CtrPtyRatgThrshldInd*>	[0..1]	Indicator		81
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C10	81
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	81

8.1.4.1.1 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 729

8.1.4.1.2 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	59
	Identification <*Id*>	[1..1]	±		60
	Nature <*Ntr*>	[0..1]			61
{Or	FinancialInstitution <*FI*>	[1..1]			61
	Sector <*Sctr*>	[1..*]			61
{Or	Code <*Cd*>	[1..1]	CodeSet		62
Or}	Proprietary <*Prtry*>	[1..1]	±		62
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		63
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		63
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		63
Or}	Other <*Othr*>	[1..1]	CodeSet		63
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		64
	DirectionOrSide <*DrctnOrSd*>	[0..1]			64
{Or	Direction <*Drctn*>	[1..1]			64
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		65
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		65
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		65
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	65
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	66
	ReportingExemption <*RptgXmptn*>	[0..1]			66
	Reason <*Rsn*>	[1..1]	Text		66
	Description <*Desc*>	[0..1]	Text		66
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	66
	IdentificationType <*IdTp*>	[0..1]	±		67
	Nature <*Ntr*>	[0..1]			67
{Or	FinancialInstitution <*FI*>	[1..1]			68
	Sector <*Sctr*>	[1..*]			68
{Or	Code <*Cd*>	[1..1]	CodeSet		68
Or}	Proprietary <*Prtry*>	[1..1]	±		69
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		69
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		70

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		70
Or}	Other <*Othr*>	[1..1]	CodeSet		70
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		70
	Broker <*Brkr*>	[0..1]	±		71
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		71
	ClearingMember <*ClrMmb*>	[0..1]	±		71
	Beneficiary <*Bnfcry*>	[0..2]	±		71
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		72
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		72
	RelationshipRecord <*RltshRcrd*>	[0..*]			72
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		73
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		73
	RelationshipType <*RltshTp*>	[1..1]			74
{Or	Code <*Cd*>	[1..1]	CodeSet		74
Or}	Proprietary <*Prtry*>	[1..1]	Text		74
	Description <*Desc*>	[0..1]	Text		74

8.1.4.1.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		60
	Nature *<Ntr>*	[0..1]			61
{Or	FinancialInstitution *<FI>*	[1..1]			61
	Sector *<Sctr>*	[1..*]			61
{Or	Code *<Cd>*	[1..1]	CodeSet		62
Or}	Proprietary *<Prtry>*	[1..1]	±		62
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		63
Or	NonFinancialInstitution *<NFI>*	[1..1]	±		63
Or	CentralCounterParty *<CntrlCntrPty>*	[1..1]	CodeSet		63
Or}	Other *<Othr>*	[1..1]	CodeSet		63
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		64
	DirectionOrSide *<DrctnOrSd>*	[0..1]			64
{Or	Direction *<Drctn>*	[1..1]			64
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		65
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		65
Or}	CounterpartySide *<CtrPtySd>*	[1..1]	CodeSet		65
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	65
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	66
	ReportingExemption *<RptgXmptn>*	[0..1]			66
	Reason *<Rsn>*	[1..1]	Text		66
	Description *<Desc>*	[0..1]	Text		66

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.4.1.2.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.4.1.2.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <*FI*>	[1..1]			61
	Sector <*Sctr*>	[1..*]			61
{Or	Code <*Cd*>	[1..1]	CodeSet		62
Or}	Proprietary <*Prtry*>	[1..1]	±		62
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		63
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		63
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		63
Or}	Other <*Othr*>	[1..1]	CodeSet		63

8.1.4.1.2.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			61
{Or	Code <*Cd*>	[1..1]	CodeSet		62
Or}	Proprietary <*Prtry*>	[1..1]	±		62
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		63

8.1.4.1.2.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		62
Or}	Proprietary <*Prtry*>	[1..1]	±		62

8.1.4.1.2.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 712

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

8.1.4.1.2.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.4.1.2.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.4.1.2.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 389 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		390
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		390
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		390
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		390

8.1.4.1.2.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.4.1.2.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.4.1.2.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 726

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

8.1.4.1.2.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Direction <*Drctn*>	[1..1]			64
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		65
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		65
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		65

8.1.4.1.2.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		65
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		65

8.1.4.1.2.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 720

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.1.4.1.2.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 720

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.1.4.1.2.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 720

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

8.1.4.1.2.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 706

Constraints

- **Country**

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

8.1.4.1.2.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 706

Constraints

- **Country**

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

8.1.4.1.2.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

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

8.1.4.1.2.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 736

8.1.4.1.2.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 734

8.1.4.1.2.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C6 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[0..1]	±		67
	Nature <*Ntr*>	[0..1]			67
{Or	FinancialInstitution <*FI*>	[1..1]			68
	Sector <*Sctr*>	[1..*]			68
{Or	Code <*Cd*>	[1..1]	CodeSet		68
Or}	Proprietary <*Prtry*>	[1..1]	±		69
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		69
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		70
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		70
Or}	Other <*Othr*>	[1..1]	CodeSet		70
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		70

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

8.1.4.1.2.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.4.1.2.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <FI>	[1..1]			68
	Sector <Sctr>	[1..*]			68
{Or	Code <Cd>	[1..1]	CodeSet		68
Or}	Proprietary <Prtry>	[1..1]	±		69
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		69
Or	NonFinancialInstitution <NFI>	[1..1]	±		70
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		70
Or}	Other <Othr>	[1..1]	CodeSet		70

8.1.4.1.2.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Sector <Sctr>	[1..*]			68
{Or	Code <Cd>	[1..1]	CodeSet		68
Or}	Proprietary <Prtry>	[1..1]	±		69
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		69

8.1.4.1.2.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		68
Or}	Proprietary <Prtry>	[1..1]	±		69

8.1.4.1.2.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 712

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

8.1.4.1.2.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		382
	SchemeName *<SchmeNm>*	[0..1]	Text		382
	Issuer *<Issr>*	[0..1]	Text		382

8.1.4.1.2.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.4.1.2.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 389 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		390
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		390
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		390
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		390

8.1.4.1.2.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.4.1.2.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.4.1.2.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.4.1.2.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.4.1.2.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.4.1.2.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.4.1.2.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		433
Or}	Natural *<Ntrl>*	[1..1]	±		433

8.1.4.1.2.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.4.1.2.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.4.1.2.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		73
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		73
	RelationshipType *<RltshTp>*	[1..1]			74
{Or	Code *<Cd>*	[1..1]	CodeSet		74
Or}	Proprietary *<Prtry>*	[1..1]	Text		74
	Description *<Desc>*	[0..1]	Text		74

8.1.4.1.2.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 725

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

8.1.4.1.2.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 725

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

8.1.4.1.2.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		74
Or}	Proprietary <*Prtry*>	[1..1]	Text		74

8.1.4.1.2.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 710

8.1.4.1.2.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 734

8.1.4.1.2.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 734

8.1.4.1.3 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 729

8.1.4.1.4 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		172
Or}	Proprietary <*Prtry*>	[1..1]	±		172

8.1.4.1.5 Collateral <Coll>

Presence: [1..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following elements (see "MarginCollateralReport5" on page 85 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <*CollPrtflCd*>	[1..1]			85
{Or	Portfolio <*Prtfl*>	[1..1]			86
{Or	Code <*Cd*>	[1..1]	Text		86
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		86
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]	±	C7	86
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		87
	TimeStamp <*TmStmp*>	[0..1]	DateTime		88

8.1.4.1.6 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

Impacted by: C8 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	76
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	76
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	77
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	77
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	78

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginPostedPreHaircut Must be present
 Or    /InitialMarginPostedPostHaircut Must be present
 Or    /VariationMarginPostedPreHaircut Must be present
 Or    /VariationMarginPostedPostHaircut Must be present
 Or    /ExcessCollateralPosted Must be present
```

8.1.4.1.6.1 InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.1.6.2 InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.1.6.3 VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.1.6.4 VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.1.6.5 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.1.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C9 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	78
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	79
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	79
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	80
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	80

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginReceivedPreHaircut Must be present
 Or    /InitialMarginReceivedPostHaircut Must be present
 Or    /VariationMarginReceivedPreHaircut Must be present
 Or    /VariationMarginReceivedPostHaircut Must be present
 Or    /ExcessCollateralReceived Must be present
```

8.1.4.1.7.1 InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.1.7.2 InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.1.7.3 VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.1.7.4 VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.1.7.5 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.1.8 CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger is agreed by the counterparties for the collateral posted by the reporting counterparty.

Usage: If the element is not present, the CounterpartyRatingTrigger is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.4.1.9 CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger includes a threshold that increases collateral requirements when the counterparty falls below the single-A rating or equivalent.

Usage: If the CounterpartyRatingTrigger indicator is false, this element is omitted.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.4.1.10 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C10 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes6" on page 400 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		401
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		401

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

8.1.4.1.11 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 376 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		376
	Envelope *<Envlp>*	[1..1]	(External Schema)		376

Constraints

- **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.

8.1.4.2 MarginPortfolio4

Definition: Specifies the margin portfolio unique codes.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[0..1]			82
{Or	Portfolio *<Prtfl>*	[1..1]			83
	Code *<Cd>*	[1..1]	Text		83
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		83
Or}	NoPortfolio *<NoPrtfl>*	[1..1]	CodeSet		83
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			84
{Or	Portfolio *<Prtfl>*	[1..1]			84
	Code *<Cd>*	[1..1]	Text		84
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		84
Or}	NoPortfolio *<NoPrtfl>*	[1..1]	CodeSet		85

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.4.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <*Prtfl*>	[1..1]			83
	Code <*Cd*>	[1..1]	Text		83
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		83
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		83

8.1.4.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		83
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		83

8.1.4.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 737

8.1.4.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.4.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 719

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.1.4.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <*Prtfl*>	[1..1]			84
	Code <*Cd*>	[1..1]	Text		84
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		84
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		85

8.1.4.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		84
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		84

8.1.4.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 737

8.1.4.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.4.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 719

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.1.4.3 MarginCollateralReport5

Definition: Details of margin collateral agreement between counterparties.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <*CollPrtflCd*>	[1..1]			85
{Or	Portfolio <*Prtfl*>	[1..1]			86
{Or	Code <*Cd*>	[1..1]	Text		86
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		86
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]	±	C7	86
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		87
	TimeStamp <*TmStmp*>	[0..1]	DateTime		88

8.1.4.3.1 CollateralPortfolioCode <CollPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode6Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Portfolio *<Prtfl>*	[1..1]			86
{Or	Code *<Cd>*	[1..1]	Text		86
Or}	NoPortfolio *<NoPrtfl>*	[1..1]	CodeSet		86
Or}	MarginPortfolioCode *<MrgnPrtflCd>*	[1..1]	±	C7	86

8.1.4.3.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	Text		86
Or}	NoPortfolio *<NoPrtfl>*	[1..1]	CodeSet		86

8.1.4.3.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 737

8.1.4.3.1.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 719

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.1.4.3.1.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

Impacted by: C7 "OneElementPresentRule"

MarginPortfolioCode <MrgnPrtflCd> contains the following elements (see "MarginPortfolio4" on page 82 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[0..1]			82
{Or	Portfolio <*Prtfl*>	[1..1]			83
	Code <*Cd*>	[1..1]	Text		83
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		83
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		83
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			84
{Or	Portfolio <*Prtfl*>	[1..1]			84
	Code <*Cd*>	[1..1]	Text		84
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		84
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		85

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.4.3.2 CollateralisationCategory <CollstnCtgy>

Presence: [1..1]

Definition: Indicates the type of collateral agreement existing between the counterparties.

Datatype: "CollateralisationType3Code" on page 705

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.

CodeName	Name	Definition
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

8.1.4.3.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the last collateral amount determination or calculation.

Datatype: "ISODateTime" on page 729

8.1.4.4 MarginReportData10

Definition: Specifies the details of the margin data.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		91
	CounterpartyIdentification <*CtrPtyId*>	[1..1]			91
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	93
	Identification <*Id*>	[1..1]	±		94
	Nature <*Ntr*>	[0..1]			95
{Or	FinancialInstitution <*FI*>	[1..1]			95
	Sector <*Sctr*>	[1..*]			95
{Or	Code <*Cd*>	[1..1]	CodeSet		96
Or}	Proprietary <*Prtry*>	[1..1]	±		96
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		97
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		97
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		97
Or}	Other <*Othr*>	[1..1]	CodeSet		97
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		98
	DirectionOrSide <*DrctnOrSd*>	[0..1]			98
{Or	Direction <*Drctn*>	[1..1]			98
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		99
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		99
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		99
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	99
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	100
	ReportingExemption <*RptgXmptn*>	[0..1]			100
	Reason <*Rsn*>	[1..1]	Text		100
	Description <*Desc*>	[0..1]	Text		100
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	100
	IdentificationType <*IdTp*>	[0..1]	±		101
	Nature <*Ntr*>	[0..1]			101
{Or	FinancialInstitution <*FI*>	[1..1]			102
	Sector <*Sctr*>	[1..*]			102
{Or	Code <*Cd*>	[1..1]	CodeSet		102
Or}	Proprietary <*Prtry*>	[1..1]	±		103

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		103
Or	NonFinancialInstitution <NFI>	[1..1]	±		104
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		104
Or}	Other <Othr>	[1..1]	CodeSet		104
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		104
	Broker <Brkr>	[0..1]	±		105
	SubmittingAgent <SubmitgAgt>	[0..1]	±		105
	ClearingMember <ClrMmb>	[0..1]	±		105
	Beneficiary <Bnfcry>	[0..2]	±		105
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		106
	ExecutionAgent <ExctnAgt>	[0..2]	±		106
	RelationshipRecord <RltshRcrd>	[0..*]			106
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		107
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		107
	RelationshipType <RltshTp>	[1..1]			108
{Or	Code <Cd>	[1..1]	CodeSet		108
Or}	Proprietary <Prtry>	[1..1]	Text		108
	Description <Desc>	[0..1]	Text		108
	EventDate <EvtDt>	[0..1]	Date		109
	TransactionIdentification <TxId>	[0..1]	±		109
	Collateral <Coll>	[1..1]	±		109
	PostedMarginOrCollateral <PstdMrgnOrColl>	[0..1]		C8	109
	InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>	[0..1]	Amount	C1	110
	InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>	[0..1]	Amount	C1	110
	VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>	[0..1]	Amount	C1	111
	VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>	[0..1]	Amount	C1	111
	ExcessCollateralPosted <XcssCollPstd>	[0..1]	Amount	C1	112
	ReceivedMarginOrCollateral <RcvdMrgnOrColl>	[0..1]		C9	112
	InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>	[0..1]	Amount	C1	112
	InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>	[0..1]	Amount	C1	113

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	113
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	114
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	114
	CounterpartyRatingTriggerIndicator <*CtrPtyRatgTrggrInd*>	[0..1]	Indicator		114
	CounterpartyRatingThresholdIndicator <*CtrPtyRatgThrshldInd*>	[0..1]	Indicator		115
	ContractModification <*CtrctMod*>	[0..1]	±		115
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C10	115
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	116

8.1.4.4.1 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Date and time of submission of the report to the trade repository.

Datatype: "ISODateTime" on page 729

8.1.4.4.2 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

CounterpartyIdentification <CtrPtyId> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	93
	Identification <*Id*>	[1..1]	±		94
	Nature <*Ntr*>	[0..1]			95
{Or	FinancialInstitution <*FI*>	[1..1]			95
	Sector <*Sctr*>	[1..*]			95
{Or	Code <*Cd*>	[1..1]	CodeSet		96
Or}	Proprietary <*Prtry*>	[1..1]	±		96
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		97
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		97
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		97
Or}	Other <*Othr*>	[1..1]	CodeSet		97
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		98
	DirectionOrSide <*DrctnOrSd*>	[0..1]			98
{Or	Direction <*Drctn*>	[1..1]			98
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		99
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		99
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		99
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	99
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	100
	ReportingExemption <*RptgXmptn*>	[0..1]			100
	Reason <*Rsn*>	[1..1]	Text		100
	Description <*Desc*>	[0..1]	Text		100
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	100
	IdentificationType <*IdTp*>	[0..1]	±		101
	Nature <*Ntr*>	[0..1]			101
{Or	FinancialInstitution <*FI*>	[1..1]			102
	Sector <*Sctr*>	[1..*]			102
{Or	Code <*Cd*>	[1..1]	CodeSet		102
Or}	Proprietary <*Prtry*>	[1..1]	±		103
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		103
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		104

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		104
Or}	Other <Othr>	[1..1]	CodeSet		104
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		104
	Broker <Brkr>	[0..1]	±		105
	SubmittingAgent <SubmitgAgt>	[0..1]	±		105
	ClearingMember <ClrMmb>	[0..1]	±		105
	Beneficiary <Bnfcry>	[0..2]	±		105
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		106
	ExecutionAgent <ExctnAgt>	[0..2]	±		106
	RelationshipRecord <RltshRcrd>	[0..*]			106
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		107
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		107
	RelationshipType <RltshTp>	[1..1]			108
{Or	Code <Cd>	[1..1]	CodeSet		108
Or}	Proprietary <Prtry>	[1..1]	Text		108
	Description <Desc>	[0..1]	Text		108

8.1.4.4.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		94
	Nature *<Ntr>*	[0..1]			95
{Or	FinancialInstitution *<FI>*	[1..1]			95
	Sector *<Sctr>*	[1..*]			95
{Or	Code *<Cd>*	[1..1]	CodeSet		96
Or}	Proprietary *<Prtry>*	[1..1]	±		96
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		97
Or	NonFinancialInstitution *<NFI>*	[1..1]	±		97
Or	CentralCounterParty *<CntrlCntrPty>*	[1..1]	CodeSet		97
Or}	Other *<Othr>*	[1..1]	CodeSet		97
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		98
	DirectionOrSide *<DrctnOrSd>*	[0..1]			98
{Or	Direction *<Drctn>*	[1..1]			98
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		99
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		99
Or}	CounterpartySide *<CtrPtySd>*	[1..1]	CodeSet		99
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	99
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	100
	ReportingExemption *<RptgXmptn>*	[0..1]			100
	Reason *<Rsn>*	[1..1]	Text		100
	Description *<Desc>*	[0..1]	Text		100

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.4.4.2.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		433
Or}	Natural *<Ntrl>*	[1..1]	±		433

8.1.4.4.2.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution *<FI>*	[1..1]			95
	Sector *<Sctr>*	[1..*]			95
{Or	Code *<Cd>*	[1..1]	CodeSet		96
Or}	Proprietary *<Prtry>*	[1..1]	±		96
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		97
Or	NonFinancialInstitution *<NFI>*	[1..1]	±		97
Or	CentralCounterParty *<CntrlCntrPty>*	[1..1]	CodeSet		97
Or}	Other *<Othr>*	[1..1]	CodeSet		97

8.1.4.4.2.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			95
{Or	Code *<Cd>*	[1..1]	CodeSet		96
Or}	Proprietary *<Prtry>*	[1..1]	±		96
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		97

8.1.4.4.2.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		96
Or}	Proprietary <*Prtry*>	[1..1]	±		96

8.1.4.4.2.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 712

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

8.1.4.4.2.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		382
	SchemeName *<SchmeNm>*	[0..1]	Text		382
	Issuer *<Issr>*	[0..1]	Text		382

8.1.4.4.2.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.4.4.2.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 389 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		390
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		390
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		390
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		390

8.1.4.4.2.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.4.4.2.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.4.4.2.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 726

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

8.1.4.4.2.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Direction <*Drctn*>	[1..1]			98
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		99
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		99
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		99

8.1.4.4.2.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		99
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		99

8.1.4.4.2.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 720

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.1.4.4.2.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 720

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.1.4.4.2.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 720

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

8.1.4.4.2.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 706

Constraints

- **Country**

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

8.1.4.4.2.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 706

Constraints

- **Country**

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

8.1.4.4.2.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[1..1]	Text		100
	Description <*Desc*>	[0..1]	Text		100

8.1.4.4.2.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 736

8.1.4.4.2.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 734

8.1.4.4.2.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C6 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	IdentificationType *<IdTp>*	[0..1]	±		101
	Nature *<Ntr>*	[0..1]			101
{Or	FinancialInstitution *<FI>*	[1..1]			102
	Sector *<Sctr>*	[1..*]			102
{Or	Code *<Cd>*	[1..1]	CodeSet		102
Or}	Proprietary *<Prtry>*	[1..1]	±		103
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		103
Or	NonFinancialInstitution *<NFI>*	[1..1]	±		104
Or	CentralCounterParty *<CntrlCntrPty>*	[1..1]	CodeSet		104
Or}	Other *<Othr>*	[1..1]	CodeSet		104
	ReportingObligation *<RptgOblgtn>*	[0..1]	Indicator		104

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

8.1.4.4.2.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		433
Or}	Natural *<Ntrl>*	[1..1]	±		433

8.1.4.4.2.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <*FI*>	[1..1]			102
	Sector <*Sctr*>	[1..*]			102
{Or	Code <*Cd*>	[1..1]	CodeSet		102
Or}	Proprietary <*Prtry*>	[1..1]	±		103
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		103
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		104
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		104
Or}	Other <*Othr*>	[1..1]	CodeSet		104

8.1.4.4.2.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			102
{Or	Code <*Cd*>	[1..1]	CodeSet		102
Or}	Proprietary <*Prtry*>	[1..1]	±		103
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		103

8.1.4.4.2.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		102
Or}	Proprietary <*Prtry*>	[1..1]	±		103

8.1.4.4.2.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 712

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

8.1.4.4.2.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		382
	SchemeName *<SchmeNm>*	[0..1]	Text		382
	Issuer *<Issr>*	[0..1]	Text		382

8.1.4.4.2.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.4.4.2.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 389 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		390
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		390
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		390
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		390

8.1.4.4.2.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.4.4.2.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.4.4.2.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.4.4.2.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.4.4.2.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.4.4.2.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.4.4.2.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.4.4.2.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.4.4.2.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.4.4.2.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		107
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		107
	RelationshipType <*RltshTp*>	[1..1]			108
{Or	Code <*Cd*>	[1..1]	CodeSet		108
Or}	Proprietary <*Prtry*>	[1..1]	Text		108
	Description <*Desc*>	[0..1]	Text		108

8.1.4.4.2.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 725

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

8.1.4.4.2.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 725

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

8.1.4.4.2.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		108
Or}	Proprietary *<Prtry>*	[1..1]	Text		108

8.1.4.4.2.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 710

8.1.4.4.2.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 734

8.1.4.4.2.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 734

8.1.4.4.3 EventDate <EvtDt>

Presence: [0..1]

Definition: Date on which the reportable event pertaining to the transaction and captured by the report took place.

Datatype: "ISODate" on page 729

8.1.4.4.4 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		172
Or}	Proprietary <*Prtry*>	[1..1]	±		172

8.1.4.4.5 Collateral <Coll>

Presence: [1..1]

Definition: Information related to collateral agreement existing between counterparties.

Collateral <Coll> contains the following elements (see "MarginCollateralReport5" on page 85 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CollateralPortfolioCode <*CollPrtflCd*>	[1..1]			85
{Or	Portfolio <*Prtfl*>	[1..1]			86
{Or	Code <*Cd*>	[1..1]	Text		86
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		86
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]	±	C7	86
	CollateralisationCategory <*CollstnCtgy*>	[1..1]	CodeSet		87
	TimeStamp <*TmStmp*>	[0..1]	DateTime		88

8.1.4.4.6 PostedMarginOrCollateral <PstdMrgnOrColl>

Presence: [0..1]

Definition: Information on posted collateral and margin.

Impacted by: C8 "OneElementPresentRule"

PostedMarginOrCollateral <PstdMrgnOrColl> contains the following **PostedMarginOrCollateral6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPostedPreHaircut *<InitlMrgnPstdPreHrcut>*	[0..1]	Amount	C1	110
	InitialMarginPostedPostHaircut *<InitlMrgnPstdPstHrcut>*	[0..1]	Amount	C1	110
	VariationMarginPostedPreHaircut *<VartnMrgnPstdPreHrcut>*	[0..1]	Amount	C1	111
	VariationMarginPostedPostHaircut *<VartnMrgnPstdPstHrcut>*	[0..1]	Amount	C1	111
	ExcessCollateralPosted *<XcssCollPstd>*	[0..1]	Amount	C1	112

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginPostedPreHaircut Must be present
 Or    /InitialMarginPostedPostHaircut Must be present
 Or    /VariationMarginPostedPreHaircut Must be present
 Or    /VariationMarginPostedPostHaircut Must be present
 Or    /ExcessCollateralPosted Must be present
```

8.1.4.4.6.1 InitialMarginPostedPreHaircut <InitlMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.4.6.2 InitialMarginPostedPostHaircut <InitlMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin posted by the reporting counterparty to the other counterparty.

Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.4.6.3 VariationMarginPostedPreHaircut <VartnMrgnPstdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.4.6.4 VariationMarginPostedPostHaircut <VartnMrgnPstdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.

Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.4.6.5 ExcessCollateralPosted <XcssCollPstd>

Presence: [0..1]

Definition: Value of collateral posted in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.4.7 ReceivedMarginOrCollateral <RcvdMrgnOrColl>

Presence: [0..1]

Definition: Information on received collateral and margin.

Impacted by: C9 "OneElementPresentRule"

ReceivedMarginOrCollateral <RcvdMrgnOrColl> contains the following **ReceivedMarginOrCollateral6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	112
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	113
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	113
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	114
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	114

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /InitialMarginReceivedPreHaircut Must be present
 Or    /InitialMarginReceivedPostHaircut Must be present
 Or    /VariationMarginReceivedPreHaircut Must be present
 Or    /VariationMarginReceivedPostHaircut Must be present
 Or    /ExcessCollateralReceived Must be present
```

8.1.4.4.7.1 InitialMarginReceivedPreHaircut <InitlMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.4.7.2 InitialMarginReceivedPostHaircut <InitlMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the initial margin received by the reporting counterparty from the other counterparty.

Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.4.7.3 VariationMarginReceivedPreHaircut <VartnMrgnRcvdPreHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.4.7.4 VariationMarginReceivedPostHaircut <VartnMrgnRcvdPstHrcut>

Presence: [0..1]

Definition: Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.

Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.

Post-haircut values of margins depend on associated risk of changes in collateral value and therefore on the nature of the collateral posted (or collected).

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.4.7.5 ExcessCollateralReceived <XcssCollRcvd>

Presence: [0..1]

Definition: Value of collateral received in excess of the required collateral.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyAnd20DecimalAmount" on page 689

Constraints

- **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.

8.1.4.4.8 CounterpartyRatingTriggerIndicator <CtrPtyRatgTrggrInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger is agreed by the counterparties for the collateral posted by the reporting counterparty.

Usage: If the element is not present, the CounterpartyRatingTrigger is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.4.4.9 CounterpartyRatingThresholdIndicator <CtrPtyRatgThrshldInd>

Presence: [0..1]

Definition: Indicates if a counterparty rating trigger includes a threshold that increases collateral requirements when the counterparty falls below the single-A rating or equivalent.

Usage: If the CounterpartyRatingTrigger indicator is false, this element is omitted.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.4.4.10 ContractModification <CtrctMod>

Presence: [0..1]

Definition: Contract modification details expressed as an action type and a reporting level type.

ContractModification <CtrctMod> contains the following elements (see "ContractModification8" on page 391 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType <*ActnTp*>	[1..1]	CodeSet		391

8.1.4.4.11 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C10 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes6" on page 400 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		401
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		401

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

8.1.4.4.12 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 376 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		376
	Envelope <*Envlp*>	[1..1]	(External Schema)		376

Constraints

- **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.

8.1.5 Commodity

8.1.5.1 AssetClassCommodityMultiCommodityExotic1

Definition: Defines commodity attributes of a derivative where the type is multi commodity exotic.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		116

8.1.5.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType13Code" on page 695

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

8.1.5.2 EnergyCommodityDistillates2

Definition: Defines commodity sub-product attributes of an energy derivative of type distillates.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		117
	SubProduct *<SubPdct>*	[0..1]	CodeSet		117

8.1.5.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 696

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

8.1.5.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType25Code" on page 699

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

8.1.5.3 FreightCommodityDry3

Definition: Defines commodity sub-product attributes of a freight derivative of type dry.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		117
	SubProduct *<SubPdct>*	[0..1]	CodeSet		117
	AdditionalSubProduct *<AddtlSubPdct>*	[0..1]	CodeSet		118

8.1.5.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 696

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

8.1.5.3.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType31Code" on page 700

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

8.1.5.3.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType33Code" on page 694

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.
OTHR	Other	Commodity attribute of other type.

8.1.5.4 AssetClassCommodityPolypropylene4Choice

Definition: Defines commodity attributes of a derivative where the type is polypropylene.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Plastic <*Plstc*>	[1..1]			118
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		118
	SubProduct <*SubPdct*>	[0..1]	CodeSet		119
Or}	Other <*Othr*>	[1..1]			119
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		119
	SubProduct <*SubPdct*>	[0..1]	CodeSet		119

8.1.5.4.1 Plastic <Plstc>

Presence: [1..1]

Definition: Plastic commodity derivative.

Plastic <Plstc> contains the following **PolypropyleneCommodityPlastic2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		118
	SubProduct <*SubPdct*>	[0..1]	CodeSet		119

8.1.5.4.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType9Code" on page 697

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

8.1.5.4.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType18Code" on page 698

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

8.1.5.4.2 Other <Othr>

Presence: [1..1]

Definition: Other commodity derivative

Other <Othr> contains the following **PolypropyleneCommodityOther2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		119
	SubProduct <*SubPdct*>	[0..1]	CodeSet		119

8.1.5.4.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType9Code" on page 697

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

8.1.5.4.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 703

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

8.1.5.5 FertilizerCommodityUrea2

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type urea.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		120
	SubProduct <*SubPdct*>	[0..1]	CodeSet		120

8.1.5.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 697

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

8.1.5.5.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType43Code" on page 702

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

8.1.5.6 EnergyCommodityOther2

Definition: Other energy commodity derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		120
	SubProduct <*SubPdct*>	[0..1]	CodeSet		120

8.1.5.6.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 696

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

8.1.5.6.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 703

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

8.1.5.7 FreightCommodityContainerShip2

Definition: Defines commodity sub-product attributes of a freight derivative of type container ships.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		121
	SubProduct <*SubPdct*>	[0..1]	CodeSet		121

8.1.5.7.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 696

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

8.1.5.7.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType46Code" on page 703

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

8.1.5.8 EnergyCommodityOil3

Definition: Defines commodity sub-product attributes of an energy derivative of type oil.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		121
	SubProduct <*SubPdct*>	[0..1]	CodeSet		122
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		122

8.1.5.8.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 696

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

8.1.5.8.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType8Code" on page 704

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

8.1.5.8.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType32Code" on page 693

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type Brent.
BRNX	BrentNX	Commodity attribute of type Brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.

CodeName	Name	Definition
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.
OTHR	Other	Commodity attribute of other type.

8.1.5.9 AssetClassCommodityAgricultural6Choice

Definition: Defines commodity attributes of a derivative where the type is agricultural.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	GrainOilSeed <*GrnOilSeed*>	[1..1]	±		123
Or	Soft <*Soft*>	[1..1]	±		123
Or	Potato <*Ptt*>	[1..1]	±		124
Or	OliveOil <*OlvOil*>	[1..1]	±		124
Or	Dairy <*Dairy*>	[1..1]	±		124
Or	Forestry <*Frstry*>	[1..1]	±		124
Or	Seafood <*Sfd*>	[1..1]	±		125
Or	LiveStock <*LiveStock*>	[1..1]	±		125
Or	Grain <*Grn*>	[1..1]	±		125
Or}	Other <*Othr*>	[1..1]	±		126

8.1.5.9.1 GrainOilSeed <GrnOilSeed>

Presence: [1..1]

Definition: Grain oil seed agricultural commodity derivative.

GrainOilSeed <GrnOilSeed> contains the following elements (see "AgriculturalCommodityOilSeed2" on page 155 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		155
	SubProduct <*SubPdct*>	[0..1]	CodeSet		155
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		155

8.1.5.9.2 Soft <Soft>

Presence: [1..1]

Definition: Soft agricultural commodity derivative.

Soft <Soft> contains the following elements (see "AgriculturalCommoditySoft2" on page 128 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		128
	SubProduct <*SubPdct*>	[0..1]	CodeSet		128
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		128

8.1.5.9.3 Potato <Ptt>

Presence: [1..1]

Definition: Potato agricultural commodity derivative.

Potato <Ptt> contains the following elements (see "AgriculturalCommodityPotato2" on page 127 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		127
	SubProduct <*SubPdct*>	[0..1]	CodeSet		128

8.1.5.9.4 OliveOil <OlvOil>

Presence: [1..1]

Definition: Olive oil agricultural commodity derivative.

OliveOil <OlvOil> contains the following elements (see "AgriculturalCommodityOliveOil3" on page 146 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		146
	SubProduct <*SubPdct*>	[0..1]	CodeSet		146
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		146

8.1.5.9.5 Dairy <Dairy>

Presence: [1..1]

Definition: Dairy agricultural commodity derivative.

Dairy <Dairy> contains the following elements (see "AgriculturalCommodityDairy2" on page 162 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		162
	SubProduct <*SubPdct*>	[0..1]	CodeSet		163

8.1.5.9.6 Forestry <Frstry>

Presence: [1..1]

Definition: Forestry agricultural commodity derivative.

Forestry <Frstry> contains the following elements (see "AgriculturalCommodityForestry2" on page 126 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		126
	SubProduct <*SubPdct*>	[0..1]	CodeSet		126

8.1.5.9.7 Seafood <Sfd>

Presence: [1..1]

Definition: Seafood agricultural commodity derivative.

Seafood <Sfd> contains the following elements (see "AgriculturalCommoditySeafood2" on page 149 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		149
	SubProduct <*SubPdct*>	[0..1]	CodeSet		150

8.1.5.9.8 LiveStock <LiveStock>

Presence: [1..1]

Definition: Livestock agricultural commodity derivative.

LiveStock <LiveStock> contains the following elements (see "AgriculturalCommodityLiveStock2" on page 143 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		143
	SubProduct <*SubPdct*>	[0..1]	CodeSet		143

8.1.5.9.9 Grain <Grn>

Presence: [1..1]

Definition: Grain agricultural commodity derivative.

Grain <Grn> contains the following elements (see "AgriculturalCommodityGrain3" on page 139 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		139
	SubProduct <*SubPdct*>	[0..1]	CodeSet		139
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		139

8.1.5.9.10 Other <Othr>

Presence: [1..1]

Definition: Other agricultural commodity derivative.

Other <Othr> contains the following elements (see "AgriculturalCommodityOther2" on page 140 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		140
	SubProduct <*SubPdct*>	[0..1]	CodeSet		141

8.1.5.10 AgriculturalCommodityForestry2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type forestry.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		126
	SubProduct <*SubPdct*>	[0..1]	CodeSet		126

8.1.5.10.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 696

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

8.1.5.10.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType21Code" on page 698

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

8.1.5.11 FertilizerCommoditySulphur2

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type sulphur.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		127
	SubProduct <*SubPdct*>	[0..1]	CodeSet		127

8.1.5.11.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 697

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

8.1.5.11.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType42Code" on page 702

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

8.1.5.12 AssetClassCommodityIndex1

Definition: Defines commodity attributes of a derivative where the type is index.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		127

8.1.5.12.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType16Code" on page 696

CodeName	Name	Definition
INDX	Index	Index type of commodities.

8.1.5.13 AgriculturalCommodityPotato2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type potato.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		127
	SubProduct <*SubPdct*>	[0..1]	CodeSet		128

8.1.5.13.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 696

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

8.1.5.13.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType45Code" on page 703

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

8.1.5.14 AgriculturalCommoditySoft2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type soft.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		128
	SubProduct <*SubPdct*>	[0..1]	CodeSet		128
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		128

8.1.5.14.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 696

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

8.1.5.14.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType2Code" on page 700

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

8.1.5.14.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType2Code" on page 692

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

8.1.5.15 AssetClassCommodityPaper4Choice

Definition: Defines commodity attributes of a derivative where the type is paper.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			129
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		130
	SubProduct <*SubPdct*>	[0..1]	CodeSet		130
Or	Newsprint <*Nwsprnt*>	[1..1]			130
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		130
	SubProduct <*SubPdct*>	[0..1]	CodeSet		130
Or	Pulp <*Pulp*>	[1..1]			131
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		131
	SubProduct <*SubPdct*>	[0..1]	CodeSet		131
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			131
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		132
	SubProduct <*SubPdct*>	[0..1]	CodeSet		132
Or}	Other <*Othr*>	[1..1]			132
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		132
	SubProduct <*SubPdct*>	[0..1]	CodeSet		132

8.1.5.15.1 ContainerBoard <CntnrBrd>

Presence: [1..1]

Definition: Container board commodity derivative.

ContainerBoard <CntnrBrd> contains the following **PaperCommodityContainerBoard2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		130
	SubProduct <*SubPdct*>	[0..1]	CodeSet		130

8.1.5.15.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 697

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

8.1.5.15.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType35Code" on page 701

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

8.1.5.15.2 Newsprint <Nwsprnt>

Presence: [1..1]

Definition: Newsprint commodity derivative.

Newsprint <Nwsprnt> contains the following **PaperCommodityNewsprint2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		130
	SubProduct <*SubPdct*>	[0..1]	CodeSet		130

8.1.5.15.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 697

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

8.1.5.15.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType36Code" on page 701

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

8.1.5.15.3 Pulp <Pulp>

Presence: [1..1]

Definition: Pulp commodity derivative.

Pulp <Pulp> contains the following **PaperCommodityPulp2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		131
	SubProduct <*SubPdct*>	[0..1]	CodeSet		131

8.1.5.15.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 697

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

8.1.5.15.3.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType37Code" on page 701

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

8.1.5.15.4 RecoveredPaper <RcvrdPpr>

Presence: [1..1]

Definition: Recovered paper commodity derivative.

RecoveredPaper <RcvrdPpr> contains the following **PaperCommodityOther1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		132
	SubProduct <*SubPdct*>	[0..1]	CodeSet		132

8.1.5.15.4.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 697

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

8.1.5.15.4.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 703

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

8.1.5.15.5 Other <Othr>

Presence: [1..1]

Definition: Other commodity derivative

Other <Othr> contains the following **PaperCommodityOther1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		132
	SubProduct <*SubPdct*>	[0..1]	CodeSet		132

8.1.5.15.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 697

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

8.1.5.15.5.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 703

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

8.1.5.16 AssetClassCommodityEnergy3Choice

Definition: Defines commodity attributes of a derivative where the type is energy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Electricity <*Elctrcty*>	[1..1]	±		133
Or	NaturalGas <*NtrlGas*>	[1..1]	±		133
Or	Oil <*Oil*>	[1..1]	±		133
Or	Coal <*Coal*>	[1..1]	±		134
Or	InterEnergy <*IntrNrgy*>	[1..1]	±		134
Or	RenewableEnergy <*RnwblNrgy*>	[1..1]	±		134
Or	LightEnd <*LghtEnd*>	[1..1]	±		134
Or	Distillates <*Dstllts*>	[1..1]	±		135
Or}	Other <*Othr*>	[1..1]	±		135

8.1.5.16.1 Electricity <Elctrcty>

Presence: [1..1]

Definition: Definition of Electricity energy commodity derivative.

Electricity <Elctrcty> contains the following elements (see "EnergyCommodityElectricity2" on page 141 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		142
	SubProduct <*SubPdct*>	[0..1]	CodeSet		142
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		142

8.1.5.16.2 NaturalGas <NtrlGas>

Presence: [1..1]

Definition: Definition of Natural Gas energy commodity derivative.

NaturalGas <NtrlGas> contains the following elements (see "EnergyCommodityNaturalGas3" on page 160 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		161
	SubProduct <*SubPdct*>	[0..1]	CodeSet		161
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		161

8.1.5.16.3 Oil <Oil>

Presence: [1..1]

Definition: Definition of Oil energy commodity derivative.

Oil <Oil> contains the following elements (see "EnergyCommodityOil3" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		121
	SubProduct <*SubPdct*>	[0..1]	CodeSet		122
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		122

8.1.5.16.4 Coal <Coal>

Presence: [1..1]

Definition: Definition of Coal energy commodity derivative.

Coal <Coal> contains the following elements (see "EnergyCommodityCoal2" on page 154 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		154
	SubProduct <*SubPdct*>	[0..1]	CodeSet		154

8.1.5.16.5 InterEnergy <IntrNrgy>

Presence: [1..1]

Definition: Inter energy commodity derivative.

InterEnergy <IntrNrgy> contains the following elements (see "EnergyCommodityInterEnergy2" on page 141 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		141
	SubProduct <*SubPdct*>	[0..1]	CodeSet		141

8.1.5.16.6 RenewableEnergy <RnwblNrgy>

Presence: [1..1]

Definition: Renewable energy commodity derivative.

RenewableEnergy <RnwblNrgy> contains the following elements (see "EnergyCommodityRenewableEnergy2" on page 140 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		140
	SubProduct <*SubPdct*>	[0..1]	CodeSet		140

8.1.5.16.7 LightEnd <LghtEnd>

Presence: [1..1]

Definition: Light end energy commodity derivative.

LightEnd <LghtEnd> contains the following elements (see "EnergyCommodityLightEnd2" on page 144 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		145
	SubProduct <*SubPdct*>	[0..1]	CodeSet		145

8.1.5.16.8 Distillates <DstlIts>

Presence: [1..1]

Definition: Distillates energy commodity derivative.

Distillates <DstlIts> contains the following elements (see "EnergyCommodityDistillates2" on page 116 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		117
	SubProduct <*SubPdct*>	[0..1]	CodeSet		117

8.1.5.16.9 Other <Othr>

Presence: [1..1]

Definition: Other energy commodity derivative.

Other <Othr> contains the following elements (see "EnergyCommodityOther2" on page 120 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		120
	SubProduct <*SubPdct*>	[0..1]	CodeSet		120

8.1.5.17 AssetClassCommodityEnvironmental3Choice

Definition: Defines commodity attributes of a derivative where the type is environmental.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Emissions <*Emssns*>	[1..1]	±		135
Or	Weather <*Wthr*>	[1..1]	±		136
Or	CarbonRelated <*CrbnRltd*>	[1..1]	±		136
Or}	Other <*Othr*>	[1..1]	±		136

8.1.5.17.1 Emissions <Emssns>

Presence: [1..1]

Definition: Emissions environmental commodity derivative.

Emissions <Emssns> contains the following elements (see "EnvironmentalCommodityEmission3" on page 136 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		137
	SubProduct <*SubPdct*>	[0..1]	CodeSet		137
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		137

8.1.5.17.2 Weather <Wthr>

Presence: [1..1]

Definition: Weather environmental commodity derivative.

Weather <Wthr> contains the following elements (see "EnvironmentalCommodityWeather2" on page 160 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		160
	SubProduct <*SubPdct*>	[0..1]	CodeSet		160

8.1.5.17.3 CarbonRelated <CrbnRltd>

Presence: [1..1]

Definition: Carbon related environmental commodity derivative.

CarbonRelated <CrbnRltd> contains the following elements (see "EnvironmentalCommodityCarbonRelated2" on page 143 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		143
	SubProduct <*SubPdct*>	[0..1]	CodeSet		144

8.1.5.17.4 Other <Othr>

Presence: [1..1]

Definition: Other environmental commodity derivative.

Other <Othr> contains the following elements (see "EnvironmentCommodityOther2" on page 149 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		149
	SubProduct <*SubPdct*>	[0..1]	CodeSet		149

8.1.5.18 EnvironmentalCommodityEmission3

Definition: Defines commodity sub-product attributes of an environmental derivative of type emission.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		137
	SubProduct <*SubPdct*>	[0..1]	CodeSet		137
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		137

8.1.5.18.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 696

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

8.1.5.18.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType10Code" on page 697

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

8.1.5.18.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType8Code" on page 694

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

8.1.5.19 FertilizerCommodityDiammoniumPhosphate2

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type diammonium phosphate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		138
	SubProduct <*SubPdct*>	[0..1]	CodeSet		138

8.1.5.19.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 697

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

8.1.5.19.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType40Code" on page 702

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

8.1.5.20 FertilizerCommodityUreaAndAmmoniumNitrate2

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type urea and ammonium nitrate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		138
	SubProduct <*SubPdct*>	[0..1]	CodeSet		139

8.1.5.20.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 697

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

8.1.5.20.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType44Code" on page 702

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

8.1.5.21 AgriculturalCommodityGrain3

Definition: Defines commodity sub-product attributes of an agricultural derivative of type grain.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		139
	SubProduct <*SubPdct*>	[0..1]	CodeSet		139
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		139

8.1.5.21.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 696

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

8.1.5.21.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType5Code" on page 703

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

8.1.5.21.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType30Code" on page 692

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.

CodeName	Name	Definition
OTHR	Other	Commodity attribute of other type.

8.1.5.22 EnergyCommodityRenewableEnergy2

Definition: Defines commodity sub-product attributes of an energy derivative of type renewable energy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		140
	SubProduct <*SubPdct*>	[0..1]	CodeSet		140

8.1.5.22.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 696

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

8.1.5.22.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType28Code" on page 700

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

8.1.5.23 AgriculturalCommodityOther2

Definition: Other agricultural commodity derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		140
	SubProduct <*SubPdct*>	[0..1]	CodeSet		141

8.1.5.23.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 696

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

8.1.5.23.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 703

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

8.1.5.24 EnergyCommodityInterEnergy2

Definition: Defines commodity sub-product attributes of an energy derivative of type inter energy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		141
	SubProduct <*SubPdct*>	[0..1]	CodeSet		141

8.1.5.24.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 696

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

8.1.5.24.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType26Code" on page 699

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

8.1.5.25 EnergyCommodityElectricity2

Definition: Defines commodity sub-product attributes of an energy derivative of type electricity.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		142
	SubProduct <*SubPdct*>	[0..1]	CodeSet		142
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		142

8.1.5.25.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 696

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

8.1.5.25.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType6Code" on page 703

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

8.1.5.25.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType5Code" on page 694

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

8.1.5.26 AssetClassCommodityOther1

Definition: Defines commodity attributes of a derivative where the type is other.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		142

8.1.5.26.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType15Code" on page 696

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

8.1.5.27 AgriculturalCommodityLiveStock2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type livestock.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		143
	SubProduct <*SubPdct*>	[0..1]	CodeSet		143

8.1.5.27.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 696

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

8.1.5.27.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType22Code" on page 699

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

8.1.5.28 EnvironmentalCommodityCarbonRelated2

Definition: Defines commodity sub-product attributes of an environmental derivative of type carbon related.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		143
	SubProduct <*SubPdct*>	[0..1]	CodeSet		144

8.1.5.28.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 696

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

8.1.5.28.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType29Code" on page 700

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

8.1.5.29 FertilizerCommodityOther2

Definition: Other fertlizer commodity derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		144
	SubProduct <*SubPdct*>	[0..1]	CodeSet		144

8.1.5.29.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 697

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

8.1.5.29.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 703

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

8.1.5.30 EnergyCommodityLightEnd2

Definition: Defines commodity sub-product attributes of an energy derivative of type light end.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		145
	SubProduct <*SubPdct*>	[0..1]	CodeSet		145

8.1.5.30.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 696

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

8.1.5.30.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType27Code" on page 699

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

8.1.5.31 FreightCommodityWet3

Definition: Defines commodity sub-product attributes of a freight derivative of type wet.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		145
	SubProduct *<SubPdct>*	[0..1]	CodeSet		145
	AdditionalSubProduct *<AddtlSubPdct>*	[0..1]	CodeSet		146

8.1.5.31.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 696

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

8.1.5.31.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType32Code" on page 700

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

8.1.5.31.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType34Code" on page 694

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.
OTHR	Other	Commodity attribute of other type.

8.1.5.32 AgriculturalCommodityOliveOil3

Definition: Defines commodity sub-product attributes of an agricultural derivative of type olive oil.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		146
	SubProduct <*SubPdct*>	[0..1]	CodeSet		146
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		146

8.1.5.32.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 696

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

8.1.5.32.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType3Code" on page 702

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

8.1.5.32.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType29Code" on page 692

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.

CodeName	Name	Definition
OTHR	Other	Commodity attribute of other type.

8.1.5.33 AssetClassCommodityFertilizer4Choice

Definition: Defines commodity attributes of a derivative where the type is fertilizer.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Ammonia <*Ammn*>	[1..1]	±		147
Or	DiammoniumPhosphate <*DmmnmPhspht*>	[1..1]	±		147
Or	Potash <*Ptsh*>	[1..1]	±		147
Or	Sulphur <*Slphr*>	[1..1]	±		148
Or	Urea <*Urea*>	[1..1]	±		148
Or	UreaAndAmmoniumNitrate <*UreaAndAmmnmNtrt*>	[1..1]	±		148
Or}	Other <*Othr*>	[1..1]	±		148

8.1.5.33.1 Ammonia <Ammn>

Presence: [1..1]

Definition: Ammonia fertilizer commodity derivative.

Ammonia <Ammn> contains the following elements (see "FertilizerCommodityAmmonia2" on page 151 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		151
	SubProduct <*SubPdct*>	[0..1]	CodeSet		151

8.1.5.33.2 DiammoniumPhosphate <DmmnmPhspht>

Presence: [1..1]

Definition: Diammonium phosphate fertilizer commodity derivative.

DiammoniumPhosphate <DmmnmPhspht> contains the following elements (see "FertilizerCommodityDiammoniumPhosphate2" on page 138 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		138
	SubProduct <*SubPdct*>	[0..1]	CodeSet		138

8.1.5.33.3 Potash <Ptsh>

Presence: [1..1]

Definition: Potash fertilizer commodity derivative.

Potash <Ptsh> contains the following elements (see "FertilizerCommodityPotash2" on page 164 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		164
	SubProduct <*SubPdct*>	[0..1]	CodeSet		165

8.1.5.33.4 Sulphur <Slphr>

Presence: [1..1]

Definition: Sulphur fertilizer commodity derivative.

Sulphur <Slphr> contains the following elements (see "FertilizerCommoditySulphur2" on page 126 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		127
	SubProduct <*SubPdct*>	[0..1]	CodeSet		127

8.1.5.33.5 Urea <Urea>

Presence: [1..1]

Definition: Urea fertilizer commodity derivative.

Urea <Urea> contains the following elements (see "FertilizerCommodityUrea2" on page 119 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		120
	SubProduct <*SubPdct*>	[0..1]	CodeSet		120

8.1.5.33.6 UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt>

Presence: [1..1]

Definition: Urea and ammonium nitrate fertilizer commodity derivative.

UreaAndAmmoniumNitrate <UreaAndAmmnmNtrt> contains the following elements (see "FertilizerCommodityUreaAndAmmoniumNitrate2" on page 138 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		138
	SubProduct <*SubPdct*>	[0..1]	CodeSet		139

8.1.5.33.7 Other <Othr>

Presence: [1..1]

Definition: Other fertilizer commodity derivative.

Other <Othr> contains the following elements (see "FertilizerCommodityOther2" on page 144 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		144
	SubProduct <*SubPdct*>	[0..1]	CodeSet		144

8.1.5.34 EnvironmentCommodityOther2

Definition: Other environment commodity derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		149
	SubProduct <*SubPdct*>	[0..1]	CodeSet		149

8.1.5.34.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 696

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

8.1.5.34.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 703

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

8.1.5.35 AgriculturalCommoditySeafood2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type seafood.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		149
	SubProduct <*SubPdct*>	[0..1]	CodeSet		150

8.1.5.35.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 696

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

8.1.5.35.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType23Code" on page 699

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

8.1.5.36 AssetClassCommodityIndustrialProduct2Choice

Definition: Defines commodity attributes of a derivative where the type is industrial product.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Construction <*Cnstrctn*>	[1..1]	±		150
Or}	Manufacturing <*Manfctg*>	[1..1]	±		150

8.1.5.36.1 Construction <Cnstrctn>

Presence: [1..1]

Definition: Construction related industrial product commodity derivative.

Construction <Cnstrctn> contains the following elements (see "IndustrialProductCommodityConstruction2" on page 159 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		159
	SubProduct <*SubPdct*>	[0..1]	CodeSet		160

8.1.5.36.2 Manufacturing <Manfctg>

Presence: [1..1]

Definition: Manufacturing related industrial product commodity derivative.

Manufacturing <Manfctg> contains the following elements (see "IndustrialProductCommodityManufacturing2" on page 162 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		162
	SubProduct <*SubPdct*>	[0..1]	CodeSet		162

8.1.5.37 FertilizerCommodityAmmonia2

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type ammonia.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		151
	SubProduct <*SubPdct*>	[0..1]	CodeSet		151

8.1.5.37.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 697

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

8.1.5.37.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType39Code" on page 701

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

8.1.5.38 AssetClassCommodityOfficialEconomicStatistics1

Definition: Defines commodity attributes of a derivative where the type is official economic statistics.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		151

8.1.5.38.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType14Code" on page 695

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

8.1.5.39 AssetClassCommodityMetal2Choice

Definition: Defines commodity attributes of a derivative where the type is metal.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	NonPrecious <*NonPrcs*>	[1..1]			152
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		152
	SubProduct <*SubPdct*>	[0..1]	CodeSet		152
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		152
Or}	Precious <*Prcs*>	[1..1]			153
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		153
	SubProduct <*SubPdct*>	[0..1]	CodeSet		154
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		154

8.1.5.39.1 NonPrecious <NonPrcs>

Presence: [1..1]

Definition: Non-precious metal commodity derivative.

NonPrecious <NonPrcs> contains the following **MetalCommodityNonPrecious2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		152
	SubProduct <*SubPdct*>	[0..1]	CodeSet		152
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		152

8.1.5.39.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType7Code" on page 697

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

8.1.5.39.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType15Code" on page 698

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

8.1.5.39.1.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType10Code" on page 691

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

8.1.5.39.2 Precious <Prcs>

Presence: [1..1]

Definition: Precious metal commodity derivative.

Precious <Prcs> contains the following **MetalCommodityPrecious2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		153
	SubProduct <*SubPdct*>	[0..1]	CodeSet		154
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		154

8.1.5.39.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType7Code" on page 697

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

8.1.5.39.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType16Code" on page 698

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

8.1.5.39.2.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType11Code" on page 691

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

8.1.5.40 EnergyCommodityCoal2

Definition: Defines commodity sub-product attributes of an energy derivative of type coal.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		154
	SubProduct *<SubPdct>*	[0..1]	CodeSet		154

8.1.5.40.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 696

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

8.1.5.40.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType24Code" on page 699

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

8.1.5.41 AgriculturalCommodityOilSeed2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type oil seed.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		155
	SubProduct <*SubPdct*>	[0..1]	CodeSet		155
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		155

8.1.5.41.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 696

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

8.1.5.41.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType1Code" on page 698

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

8.1.5.41.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType1Code" on page 692

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

8.1.5.42 AssetClassCommodityPaper5Choice

Definition: Defines commodity attributes of a derivative where the type is paper.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ContainerBoard <*CntnrBrd*>	[1..1]			156
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		156
	SubProduct <*SubPdct*>	[0..1]	CodeSet		157
Or	Newsprint <*Nwsprnt*>	[1..1]			157
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		157
	SubProduct <*SubPdct*>	[0..1]	CodeSet		157
Or	Pulp <*Pulp*>	[1..1]			157
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		158
	SubProduct <*SubPdct*>	[0..1]	CodeSet		158
Or	RecoveredPaper <*RcvrdPpr*>	[1..1]			158
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		158
	SubProduct <*SubPdct*>	[0..1]	CodeSet		158
Or}	Other <*Othr*>	[1..1]			159
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		159
	SubProduct <*SubPdct*>	[0..1]	CodeSet		159

8.1.5.42.1 ContainerBoard <CntnrBrd>

Presence: [1..1]

Definition: Container board commodity derivative.

ContainerBoard <CntnrBrd> contains the following **PaperCommodityContainerBoard2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		156
	SubProduct <*SubPdct*>	[0..1]	CodeSet		157

8.1.5.42.1.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 697

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

8.1.5.42.1.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType35Code" on page 701

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

8.1.5.42.2 Newsprint <Nwsprnt>

Presence: [1..1]

Definition: Newsprint commodity derivative.

Newsprint <Nwsprnt> contains the following **PaperCommodityNewsprint2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		157
	SubProduct <*SubPdct*>	[0..1]	CodeSet		157

8.1.5.42.2.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 697

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

8.1.5.42.2.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType36Code" on page 701

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

8.1.5.42.3 Pulp <Pulp>

Presence: [1..1]

Definition: Pulp commodity derivative.

Pulp <Pulp> contains the following **PaperCommodityPulp2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		158
	SubProduct <*SubPdct*>	[0..1]	CodeSet		158

8.1.5.42.3.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 697

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

8.1.5.42.3.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType37Code" on page 701

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

8.1.5.42.4 RecoveredPaper <RcvrdPpr>

Presence: [1..1]

Definition: Recovered paper commodity derivative.

RecoveredPaper <RcvrdPpr> contains the following **PaperCommodityRecoveredPaper3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		158
	SubProduct <*SubPdct*>	[0..1]	CodeSet		158

8.1.5.42.4.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 697

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

8.1.5.42.4.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType50Code" on page 703

CodeName	Name	Definition
OTHR	Other	Commodity of other type.
RCVP	RecoveredPaper	Commodity of type recovered paper.

8.1.5.42.5 Other <Othr>

Presence: [1..1]

Definition: Other commodity derivative

Other <Othr> contains the following **PaperCommodityOther1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		159
	SubProduct <*SubPdct*>	[0..1]	CodeSet		159

8.1.5.42.5.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType8Code" on page 697

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

8.1.5.42.5.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 703

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

8.1.5.43 IndustrialProductCommodityConstruction2

Definition: Defines commodity sub-product attributes of an industrial product derivative of type construction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		159
	SubProduct <*SubPdct*>	[0..1]	CodeSet		160

8.1.5.43.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType6Code" on page 697

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

8.1.5.43.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType33Code" on page 701

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

8.1.5.44 EnvironmentalCommodityWeather2

Definition: Defines commodity sub-product attributes of an environmental derivative of type weather.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		160
	SubProduct <*SubPdct*>	[0..1]	CodeSet		160

8.1.5.44.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType3Code" on page 696

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

8.1.5.44.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType30Code" on page 700

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

8.1.5.45 EnergyCommodityNaturalGas3

Definition: Defines commodity sub-product attributes of an energy derivative of type natural gas.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		161
	SubProduct <*SubPdct*>	[0..1]	CodeSet		161
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		161

8.1.5.45.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType2Code" on page 696

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

8.1.5.45.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType7Code" on page 704

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

8.1.5.45.3 AdditionalSubProduct <AddtlSubPdct>

Presence: [0..1]

Definition: Further subproduct type related to instruments that have a non-financial instrument or commodity as underlying.

Datatype: "AssetClassDetailedSubProductType31Code" on page 693

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNGG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).
OTHR	Other	Commodity attribute of other type.

8.1.5.46 AssetClassCommodityInflation1

Definition: Defines commodity attributes of a derivative where the type is inflation.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseProduct *<BasePdct>*	[1..1]	CodeSet		161

8.1.5.46.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType12Code" on page 695

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

8.1.5.47 IndustrialProductCommodityManufacturing2

Definition: Defines commodity sub-product attributes of an industrial product derivative of type manufacturing.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		162
	SubProduct <*SubPdct*>	[0..1]	CodeSet		162

8.1.5.47.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType6Code" on page 697

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

8.1.5.47.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType34Code" on page 701

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

8.1.5.48 AgriculturalCommodityDairy2

Definition: Defines commodity sub-product attributes of an agricultural derivative of type dairy.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		162
	SubProduct <*SubPdct*>	[0..1]	CodeSet		163

8.1.5.48.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType1Code" on page 696

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

8.1.5.48.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType20Code" on page 698

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

8.1.5.49 AssetClassCommodityFreight4Choice

Definition: Defines commodity attributes of a derivative where the type is freight.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Dry <*Dry*>	[1..1]	±		163
Or	Wet <*Wet*>	[1..1]	±		163
Or	ContainerShip <*CntnrShip*>	[1..1]	±		164
Or}	Other <*Othr*>	[1..1]	±		164

8.1.5.49.1 Dry <Dry>

Presence: [1..1]

Definition: Dry freight commodity derivative.

Dry <Dry> contains the following elements (see "FreightCommodityDry3" on page 117 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		117
	SubProduct <*SubPdct*>	[0..1]	CodeSet		117
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		118

8.1.5.49.2 Wet <Wet>

Presence: [1..1]

Definition: Wet freight commodity derivative.

Wet <Wet> contains the following elements (see "FreightCommodityWet3" on page 145 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		145
	SubProduct <*SubPdct*>	[0..1]	CodeSet		145
	AdditionalSubProduct <*AddtlSubPdct*>	[0..1]	CodeSet		146

8.1.5.49.3 ContainerShip <CntnrShip>

Presence: [1..1]

Definition: Container ship freight commodity derivative.

ContainerShip <CntnrShip> contains the following elements (see "FreightCommodityContainerShip2" on page 121 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		121
	SubProduct <*SubPdct*>	[0..1]	CodeSet		121

8.1.5.49.4 Other <Othr>

Presence: [1..1]

Definition: Other freight commodity derivative.

Other <Othr> contains the following elements (see "FreightCommodityOther2" on page 165 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		165
	SubProduct <*SubPdct*>	[0..1]	CodeSet		165

8.1.5.50 FertilizerCommodityPotash2

Definition: Defines commodity sub-product attributes of a fertilizer derivative of type potash.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		164
	SubProduct <*SubPdct*>	[0..1]	CodeSet		165

8.1.5.50.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType5Code" on page 697

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

8.1.5.50.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType41Code" on page 702

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

8.1.5.51 FreightCommodityOther2

Definition: Other freight commodity derivative.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		165
	SubProduct <*SubPdct*>	[0..1]	CodeSet		165

8.1.5.51.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType4Code" on page 696

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

8.1.5.51.2 SubProduct <SubPdct>

Presence: [0..1]

Definition: Sub-product for the underlying asset class.

Datatype: "AssetClassSubProductType49Code" on page 703

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

8.1.5.52 AssetClassCommodityC10Other1

Definition: Defines commodity attributes of a derivative where the type is other C10.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	BaseProduct <*BasePdct*>	[1..1]	CodeSet		166

8.1.5.52.1 BaseProduct <BasePdct>

Presence: [1..1]

Definition: Base product for the underlying asset class as specified in the classification of commodities derivatives table.

Datatype: "AssetClassProductType11Code" on page 695

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

8.1.6 Currency Exchange

8.1.6.1 ExchangeRateBasis1Choice

Definition: Provides information about the exchange rate basis for a foreign exchange transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair *<CcyPair>*	[1..1]	±		166
Or}	Proprietary *<Prtry>*	[1..1]	Text		166

8.1.6.1.1 CurrencyPair <CcyPair>

Presence: [1..1]

Definition: Exchange rate basis expressed as a currency pair.

CurrencyPair <CcyPair> contains the following elements (see "ExchangeRateBasis1" on page 166 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseCurrency *<BaseCcy>*	[1..1]	CodeSet	C1	167
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C1	167

8.1.6.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Exchange rate basis expressed in a proprietary notation.

Datatype: "Max52Text" on page 737

8.1.6.2 ExchangeRateBasis1

Definition: Provides information about the terms of the foreign exchange transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	BaseCurrency *<BaseCcy>*	[1..1]	CodeSet	C1	167
	QuotedCurrency *<QtdCcy>*	[1..1]	CodeSet	C1	167

8.1.6.2.1 BaseCurrency <BaseCcy>

Presence: [1..1]

Definition: Currency in which the rate of exchange is expressed in a currency exchange.

Usage: In the example one GBP equals xxxUSD, the unit currency is GBP.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 689

Constraints

- **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.

8.1.6.2.2 QuotedCurrency <QtdCcy>

Presence: [1..1]

Definition: Currency into which the base currency is converted, in a currency exchange.

Impacted by: C1 "ActiveCurrency"

Datatype: "ActiveCurrencyCode" on page 689

Constraints

- **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.

8.1.7 Date Time

8.1.7.1 DateAndDateTime2Choice

Definition: Choice between a date or a date and time format.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		167
Or}	DateTime <*DtTm*>	[1..1]	DateTime		168

8.1.7.1.1 Date <Dt>

Presence: [1..1]

Definition: Specified date.

Datatype: "ISODate" on page 729

8.1.7.1.2 DateTime <DtTm>

Presence: [1..1]

Definition: Specified date and time.

Datatype: "ISODateTime" on page 729

8.1.8 Date Time Period

8.1.8.1 TimePeriod3

Definition: Particular time span specified between a start time and an end time. The time period cannot exceed 24 hours.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[0..1]	Time		168
	ToTime *<ToTm>*	[0..1]	Time		168

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FromTime Must be present
 Or    /ToTime Must be present
```

8.1.8.1.1 FromTime <FrTm>

Presence: [0..1]

Definition: Time at which the time span starts.

Datatype: "ISOTime" on page 737

8.1.8.1.2 ToTime <ToTm>

Presence: [0..1]

Definition: Time at which the time span ends.

Datatype: "ISOTime" on page 737

8.1.8.2 TimePeriodDetails1

Definition: Particular time span specified between a start time and an end time. The time period cannot exceed 24 hours.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime *<FrTm>*	[1..1]	Time		168
	ToTime *<ToTm>*	[0..1]	Time		169

8.1.8.2.1 FromTime <FrTm>

Presence: [1..1]

Definition: Time at which the time span starts.

Datatype: "ISOTime" on page 737

8.1.8.2.2 ToTime <ToTm>

Presence: [0..1]

Definition: Time at which the time span ends.

Datatype: "ISOTime" on page 737

8.1.8.3 DateTimePeriod1

Definition: Time span defined by a start date and time, and an end date and time.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		169
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		169

8.1.8.3.1 FromDateTime <FrDtTm>

Presence: [1..1]

Definition: Date and time at which the period starts.

Datatype: "ISODateTime" on page 729

8.1.8.3.2 ToDateTime <ToDtTm>

Presence: [1..1]

Definition: Date and time at which the period ends.

Datatype: "ISODateTime" on page 729

8.1.9 Identification Information

8.1.9.1 GenericIdentification1

Definition: Information related to an identification, for example party identification or account identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		169
	SchemeName <*SchmeNm*>	[0..1]	Text		170
	Issuer <*Issr*>	[0..1]	Text		170

8.1.9.1.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max35Text" on page 736

8.1.9.1.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 736

8.1.9.1.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 736

8.1.10 Market

8.1.10.1 SecuritiesTradeVenueCriteria1Choice

Definition: Criteria for the trade venue identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MIC <*MIC*>	[1..*]	IdentifierSet		170
Or}	AnyMIC <*AnyMIC*>	[1..1]	CodeSet		170

8.1.10.1.1 MIC <MIC>

Presence: [1..*]

Definition: Market identifier code of the trading venue.

Datatype: "MICIdentifier" on page 731

8.1.10.1.2 AnyMIC <AnyMIC>

Presence: [1..1]

Definition: Indicates any other code used to identify the execution venue.

Usage:

Result of the query should include all trades where this filed was populated with a MIC code (but not the trades with 'XOFF' or 'XXXX').

Datatype: "AnyMIC1Code" on page 691

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

8.1.11 Miscellaneous

8.1.11.1 OptionBarrierLevel1Choice

Definition: Choice of barrier levels for an option.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Single <*Sngl*>	[1..1]	±		171
Or}	Multiple <*Mltpl*>	[1..1]	±		171

8.1.11.1.1 Single <Sngl>

Presence: [1..1]

Definition: For a barrier option involving only one barrier level, specifies the predetermined price of an underlier at which the occurrence of a barrier event (e.g. knock-out) is determined.

Single <Sngl> contains one of the following elements (see "SecuritiesTransactionPrice23Choice" on page 440 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		440
Or	Unit <*Unit*>	[1..1]	Quantity		440
Or	Percentage <*Pctg*>	[1..1]	Rate		440
Or	Yield <*Yld*>	[1..1]	Rate		440
Or	Decimal <*Dcml*>	[1..1]	Rate		441
Or}	Other <*Othr*>	[1..1]	±	C46	441

8.1.11.1.2 Multiple <Mltpl>

Presence: [1..1]

Definition: For a barrier option involving two barrier levels, specifies the lower and upper levels as a predetermined price of an underlier at which the occurrence of a barrier event (such as a knock-out) is determined.

Multiple <Mltpl> contains the following elements (see "OptionMultipleBarrierLevels1" on page 428 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	LowerLevel <*LwrLvl*>	[1..1]	±		428
	UpperLevel <*UpperLvl*>	[1..1]	±		428

8.1.11.2 UniqueTransactionIdentifier2Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		172
Or}	Proprietary <*Prtry*>	[1..1]	±		172

8.1.11.2.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique trade identifier (UTI) as agreed with the counterparty.

Datatype: "UTIIdentifier" on page 731

8.1.11.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade identifier expressed in a proprietary notation.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.11.3 TradeQueryExecutionFrequency3

Definition: Specifies the frequency of the trade query execution.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FrequencyType <*FrqcyTp*>	[1..1]	CodeSet		172
	DeliveryDay <*DlvryDay*>	[0..*]	CodeSet		173
	DayOfMonth <*DayOfMnth*>	[0..*]	Quantity		173

Constraints

- **Frequency1Rule**

  If FrequencyType is Adhoc (ADHO), then DeliveryDay must be present.

- **Frequency2Rule**

  If FrequencyType is Weekly (WEEK), then DeliveryDay must be present and may occur only once.

- **Frequency3Rule**

  If FrequencyType is Monthly (MNTH), then DayOfMonth must be present and may occur only once.

8.1.11.3.1 FrequencyType <FrqcyTp>

Presence: [1..1]

Definition: Specifies the frequency type of the trade query execution.

Datatype: "Frequency14Code" on page 713

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.

CodeName	Name	Definition
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
ADHO	Adhoc	Event takes place on request or as necessary.

8.1.11.3.2 DeliveryDay <DlvryDay>

Presence: [0..*]

Definition: Specifies the day of the expected delivery of the query response.

Datatype: "WeekDay3Code" on page 729

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

8.1.11.3.3 DayOfMonth <DayOfMnth>

Presence: [0..*]

Definition: Day of the month of the monthly query execution.

Datatype: "DayOfMonthNumber" on page 732

8.1.11.4 OptionOrSwaption11

Definition: Option or swaption related attributes.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]	CodeSet		174
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		174
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		175
	ExerciseDate <*ExrcDt*>	[0..1]	±		175
	StrikePrice <*StrkPric*>	[0..1]	±		175
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		176
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	176
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	177
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	177
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		177
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		178
	BarrierLevels <*BrrrLvls*>	[0..1]	±		178

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.11.4.1 Type <Tp>

Presence: [0..1]

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

Datatype: "OptionType2Code" on page 721

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

8.1.11.4.2 EmbeddedType <MbddTp>

Presence: [0..1]

Definition: Specifies the type of the Option when an optional provision is embedded in the contract.

Datatype: "EmbeddedType1Code" on page 708

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.

CodeName	Name	Definition
EXTD	Extendible	Option can be extended.
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

8.1.11.4.3 ExerciseStyle <ExrcStyle>

Presence: [0..*]

Definition: Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field does not have to be populated for ISIN instruments.

Datatype: "OptionStyle6Code" on page 720

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

8.1.11.4.4 ExerciseDate <ExrcDt>

Presence: [0..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

ExerciseDate <ExrcDt> contains one of the following elements (see "ExerciseDate1Choice" on page 421 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <*FrstExrcDt*>	[1..1]	Date		421
Or}	PendingDateApplicable <*PdgDtAplbl*>	[1..1]	CodeSet		421

8.1.11.4.5 StrikePrice <StrkPric>

Presence: [0..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

StrikePrice <StrkPric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 441 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		441
Or	Unit <*Unit*>	[1..1]	Quantity		442
Or	Percentage <*Pctg*>	[1..1]	Rate		442
Or	Yield <*Yld*>	[1..1]	Rate		442
Or	Decimal <*Dcml*>	[1..1]	Rate		442
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		442
Or}	Other <*Othr*>	[1..1]	±	C46	442

8.1.11.4.6 StrikePriceSchedule <StrkPricSchdl>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with strike prices varying throughout the life of the transaction.

StrikePriceSchedule <StrkPricSchdl> contains the following elements (see "Schedule4" on page 380 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		380
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		380
	Price <*Pric*>	[1..1]	±		380

8.1.11.4.7 CallAmount <CallAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to buy.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 688

Constraints

- **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.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

8.1.11.4.8 PutAmount <PutAmt>

Presence: [0..1]

Definition: Indicates the amount and currency of a foreign exchange option that the option holder has the right to sell.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 688

Constraints

- **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.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

8.1.11.4.9 PremiumAmount <PrmAmt>

Presence: [0..1]

Definition: Specifies the monetary amount of the premium paid by the buyer of the option.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 688

Constraints

- **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.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

8.1.11.4.10 PremiumPaymentDate <PrmPmtDt>

Presence: [0..1]

Definition: Specifies the date on which the option premium is paid.

Datatype: "ISODate" on page 729

8.1.11.4.11 MaturityDateOfUnderlying <MtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: In case of swaptions, maturity date of the underlying swap.

Datatype: "ISODate" on page 729

8.1.11.4.12 BarrierLevels <BrrrLvls>

Presence: [0..1]

Definition: For a barrier option, specifies one or more barrier levels.

BarrierLevels <BrrrLvls> contains one of the following elements (see "OptionBarrierLevel1Choice" on page 170 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Single <*Sngl*>	[1..1]	±		171
Or}	Multiple <*Mltpl*>	[1..1]	±		171

8.1.11.5 Pagination1

Definition: Number used to sequence pages when it is not possible for data to be conveyed in a single message and the data has to be split across several pages (messages).

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PageNumber <*PgNb*>	[1..1]	Text		178
	LastPageIndicator <*LastPgInd*>	[1..1]	Indicator		178

8.1.11.5.1 PageNumber <PgNb>

Presence: [1..1]

Definition: Page number.

Datatype: "Max5NumericText" on page 737

8.1.11.5.2 LastPageIndicator <LastPgInd>

Presence: [1..1]

Definition: Indicates the last page.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 732):

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

8.1.11.6 UniqueProductIdentifier2Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		179
Or}	Proprietary <*Prtry*>	[1..1]	±		179

8.1.11.6.1 Identification <Id>

Presence: [1..1]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 737

8.1.11.6.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Product identifier expressed in a proprietary notation.

Proprietary <Prtry> contains the following elements (see "GenericIdentification185" on page 369 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		369
	SchemeName <*SchmeNm*>	[0..1]	Text		369
	Issuer <*Issr*>	[0..1]	Text		370

8.1.11.7 ComparePercentageRate3

Definition: Specifies two values to compare for a percentage rate.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		179
	Value2 <*Val2*>	[0..1]	Rate		180

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.7.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "PercentageRate" on page 734

8.1.11.7.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "PercentageRate" on page 734

8.1.11.8 MatchingCriteria17

Definition: Provides details on loan and collateral matching criteria.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartyMatchingCriteria <CtrPtyMtchgCrit>	[0..1]		C11	184
	ReportingCounterparty <RptgCtrPty>	[0..1]	±	C12	185
	OtherCounterparty <OthrCtrPty>	[0..1]	±	C13	185
	DirectionOrSide <DrctnOrSd>	[0..1]		C14	186
	Value1 <Val1>	[0..1]			186
{Or	Direction <Drctn>	[1..1]			187
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		187
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		187
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		187
	Value2 <Val2>	[0..1]			188
{Or	Direction <Drctn>	[1..1]			188
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		188
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		188
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		189
	ValuationMatchingCriteria <ValtnMtchgCrit>	[0..1]		C15	189
	ContractValue <CtrctVal>	[0..1]		C16	189
	Value1 <Val1>	[0..1]	±		190
	Value2 <Val2>	[0..1]	±		190
	Type <Tp>	[0..1]		C17	190
	Value1 <Val1>	[0..1]	CodeSet		191
	Value2 <Val2>	[0..1]	CodeSet		191
	ContractMatchingCriteria <CtrctMtchgCrit>	[0..1]		C18	191
	ISIN <ISIN>	[0..1]	±		194
	UniqueProductIdentifier <UnqPdctIdr>	[0..1]			194
	Value1 <Val1>	[0..1]	±		195
	Value2 <Val2>	[0..1]	±		195
	AlternativeInstrumentIdentification <AltrntvInstrmId>	[0..1]	±		195
	ProductClassification <PdctClssfctn>	[0..1]	±	C19	195
	ContractType <CtrctTp>	[0..1]		C20	196
	Value1 <Val1>	[0..1]	CodeSet		196
	Value2 <Val2>	[0..1]	CodeSet		197

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetClass <AsstClss>	[0..1]		C21	197
	Value1 <Val1>	[0..1]	CodeSet		198
	Value2 <Val2>	[0..1]	CodeSet		198
	DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>	[0..1]	±	C22	198
	UnderlyingInstrument <UndrlygInstrm>	[0..1]		C23	199
	Value1 <Val1>	[0..1]			201
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		202
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		203
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		203
Or	Basket <Bskt>	[1..1]		C24	203
	Structurer <Strr>	[0..1]	IdentifierSet		204
	Identification <Id>	[0..1]	Text		204
	Constituents <Cnsttnts>	[0..*]			204
	InstrumentIdentification <InstrmId>	[1..1]			205
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		205
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		206
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		206
Or}	OtherIdentification <OthrId>	[1..1]			206
	Identification <Id>	[1..1]	Text		206
	Source <Src>	[1..1]	Text		206
	Quantity <Qty>	[0..1]	Quantity		206
	UnitOfMeasure <UnitOfMeasr>	[0..1]			206
{Or	Code <Cd>	[1..1]	CodeSet		207
Or}	Proprietary <Prtry>	[1..1]	±		207
Or	Index <Indx>	[1..1]		C25	207
	ISIN <ISIN>	[0..1]	IdentifierSet		208
	Name <Nm>	[0..1]	Text		208
	Index <Indx>	[0..1]	CodeSet		208
Or	Other <Othr>	[1..1]			208
	Identification <Id>	[1..1]	Text		208
	Source <Src>	[1..1]	Text		208

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		208
	Value2 <Val2>	[0..1]			209
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		210
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		211
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		211
Or	Basket <Bskt>	[1..1]		C24	211
	Structurer <Strr>	[0..1]	IdentifierSet		212
	Identification <Id>	[0..1]	Text		212
	Constituents <Cnsttnts>	[0..*]			212
	InstrumentIdentification <InstrmId>	[1..1]			213
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		213
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		214
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		214
Or}	OtherIdentification <OthrId>	[1..1]			214
	Identification <Id>	[1..1]	Text		214
	Source <Src>	[1..1]	Text		214
	Quantity <Qty>	[0..1]	Quantity		214
	UnitOfMeasure <UnitOfMeasr>	[0..1]			214
{Or	Code <Cd>	[1..1]	CodeSet		215
Or}	Proprietary <Prtry>	[1..1]	±		215
Or	Index <Indx>	[1..1]		C25	215
	ISIN <ISIN>	[0..1]	IdentifierSet		216
	Name <Nm>	[0..1]	Text		216
	Index <Indx>	[0..1]	CodeSet		216
Or	Other <Othr>	[1..1]			216
	Identification <Id>	[1..1]	Text		216
	Source <Src>	[1..1]	Text		216
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		216
	SettlementCurrency <SttlmCcy>	[0..1]		C26	217
	Value1 <Val1>	[0..1]	CodeSet	C1	217
	Value2 <Val2>	[0..1]	CodeSet	C1	217

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C26	218
	Value1 <*Val1*>	[0..1]	CodeSet	C1	218
	Value2 <*Val2*>	[0..1]	CodeSet	C1	218
	TransactionMatchingCriteria <*TxMtchgCrit*>	[0..1]	±		219

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CounterpartyMatchingCriteria Must be present
 Or    /ValuationMatchingCriteria Must be present
 Or    /ContractMatchingCriteria Must be present
 Or    /TransactionMatchingCriteria Must be present
```

8.1.11.8.1 CounterpartyMatchingCriteria <CtrPtyMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a counterparty.

Impacted by: C11 "OneElementPresentRule"

CounterpartyMatchingCriteria <CtrPtyMtchgCrit> contains the following **CounterpartyMatchingCriteria6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±	C12	185
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±	C13	185
	DirectionOrSide <*DrctnOrSd*>	[0..1]		C14	186
	Value1 <*Val1*>	[0..1]			186
{Or	Direction <*Drctn*>	[1..1]			187
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		187
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		187
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		187
	Value2 <*Val2*>	[0..1]			188
{Or	Direction <*Drctn*>	[1..1]			188
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		188
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		188
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		189

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
 Or    /OtherCounterparty Must be present
 Or    /DirectionOrSide Must be present
```

8.1.11.8.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Specifies whether the information on the reporting counterparties are matching or not.

Impacted by: C12 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following elements (see "CompareOrganisationIdentification6" on page 362 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		363
	Value2 <*Val2*>	[0..1]	±		363

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.8.1.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Specifies whether the information on the other counterparties are matching or not.

Impacted by: C13 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following elements (see "CompareOrganisationIdentification7" on page 425 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		425
	Value2 <*Val2*>	[0..1]	±		426

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.8.1.3 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Specifies whether the information on the direction and side of leg are matching or not.

Impacted by: C14 "OneElementPresentRule"

DirectionOrSide <DrctnOrSd> contains the following **CompareLegDirection2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			186
{Or	Direction <*Drctn*>	[1..1]			187
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		187
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		187
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		187
	Value2 <*Val2*>	[0..1]			188
{Or	Direction <*Drctn*>	[1..1]			188
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		188
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		188
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		189

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.8.1.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Direction <*Drctn*>	[1..1]			187
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		187
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		187
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		187

8.1.11.8.1.3.1.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		187
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		187

8.1.11.8.1.3.1.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 720

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.1.11.8.1.3.1.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 720

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.1.11.8.1.3.1.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 720

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.

CodeName	Name	Definition
BYER	Buyer	Buyer in a trade.

8.1.11.8.1.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Direction <*Drctn*>	[1..1]			188
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		188
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		188
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		189

8.1.11.8.1.3.2.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		188
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		188

8.1.11.8.1.3.2.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 720

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.1.11.8.1.3.2.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 720

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.1.11.8.1.3.2.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 720

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

8.1.11.8.2 ValuationMatchingCriteria <ValtnMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a contract valuation.

Impacted by: C15 "OneElementPresentRule"

ValuationMatchingCriteria <ValtnMtchgCrit> contains the following **ValuationMatchingCriteria1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ContractValue *<CtrctVal>*	[0..1]		C16	189
	Value1 *<Val1>*	[0..1]	±		190
	Value2 *<Val2>*	[0..1]	±		190
	Type *<Tp>*	[0..1]		C17	190
	Value1 *<Val1>*	[0..1]	CodeSet		191
	Value2 *<Val2>*	[0..1]	CodeSet		191

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /Type Must be present
```

8.1.11.8.2.1 ContractValue <CtrctVal>

Presence: [0..1]

Definition: Specifies whether the information on the contract values are matching or not.

Impacted by: C16 "OneElementPresentRule"

ContractValue <CtrctVal> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		190
	Value2 <*Val2*>	[0..1]	±		190

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.8.2.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.11.8.2.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.11.8.2.2 Type <Tp>

Presence: [0..1]

Definition: Specifies whether the information on the valuation methods are matching or not.

Impacted by: C17 "OneElementPresentRule"

Type <Tp> contains the following **CompareValuationType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		191
	Value2 <*Val2*>	[0..1]	CodeSet		191

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.8.2.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ValuationType1Code" on page 728

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.1.11.8.2.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ValuationType1Code" on page 728

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.1.11.8.3 ContractMatchingCriteria <CtrctMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a contract.

Impacted by: C18 "OneElementPresentRule"

ContractMatchingCriteria <CtrctMtchgCrit> contains the following **ContractMatchingCriteria3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	±		194
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]			194
	Value1 <*Val1*>	[0..1]	±		195
	Value2 <*Val2*>	[0..1]	±		195
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	±		195
	ProductClassification <*PdctClssfctn*>	[0..1]	±	C19	195
	ContractType <*CtrctTp*>	[0..1]		C20	196
	Value1 <*Val1*>	[0..1]	CodeSet		196
	Value2 <*Val2*>	[0..1]	CodeSet		197
	AssetClass <*AsstClss*>	[0..1]		C21	197
	Value1 <*Val1*>	[0..1]	CodeSet		198
	Value2 <*Val2*>	[0..1]	CodeSet		198
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	±	C22	198
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]		C23	199
	Value1 <*Val1*>	[0..1]			201
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		202
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		203
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		203
Or	Basket <*Bskt*>	[1..1]		C24	203
	Structurer <*Strr*>	[0..1]	IdentifierSet		204
	Identification <*Id*>	[0..1]	Text		204
	Constituents <*Cnsttnts*>	[0..*]			204
	InstrumentIdentification <*InstrmId*>	[1..1]			205
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		205
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		206
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		206
Or}	OtherIdentification <*OthrId*>	[1..1]			206
	Identification <*Id*>	[1..1]	Text		206
	Source <*Src*>	[1..1]	Text		206

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <Qty>	[0..1]	Quantity		206
	UnitOfMeasure <UnitOfMeasr>	[0..1]			206
{Or	Code <Cd>	[1..1]	CodeSet		207
Or}	Proprietary <Prtry>	[1..1]	±		207
Or	Index <Indx>	[1..1]		C25	207
	ISIN <ISIN>	[0..1]	IdentifierSet		208
	Name <Nm>	[0..1]	Text		208
	Index <Indx>	[0..1]	CodeSet		208
Or	Other <Othr>	[1..1]			208
	Identification <Id>	[1..1]	Text		208
	Source <Src>	[1..1]	Text		208
Or}	IdentificationNotAvailable <IdNotAvlbl>	[1..1]	CodeSet		208
	Value2 <Val2>	[0..1]			209
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		210
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		211
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		211
Or	Basket <Bskt>	[1..1]		C24	211
	Structurer <Strr>	[0..1]	IdentifierSet		212
	Identification <Id>	[0..1]	Text		212
	Constituents <Cnsttnts>	[0..*]			212
	InstrumentIdentification <InstrmId>	[1..1]			213
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		213
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		214
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		214
Or}	OtherIdentification <OthrId>	[1..1]			214
	Identification <Id>	[1..1]	Text		214
	Source <Src>	[1..1]	Text		214
	Quantity <Qty>	[0..1]	Quantity		214
	UnitOfMeasure <UnitOfMeasr>	[0..1]			214
{Or	Code <Cd>	[1..1]	CodeSet		215
Or}	Proprietary <Prtry>	[1..1]	±		215

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	Index <*Indx*>	[1..1]		C25	215
	ISIN <*ISIN*>	[0..1]	IdentifierSet		216
	Name <*Nm*>	[0..1]	Text		216
	Index <*Indx*>	[0..1]	CodeSet		216
Or	Other <*Othr*>	[1..1]			216
	Identification <*Id*>	[1..1]	Text		216
	Source <*Src*>	[1..1]	Text		216
Or}	IdentificationNotAvailable <*IdNotAvlbl*>	[1..1]	CodeSet		216
	SettlementCurrency <*SttlmCcy*>	[0..1]		C26	217
	Value1 <*Val1*>	[0..1]	CodeSet	C1	217
	Value2 <*Val2*>	[0..1]	CodeSet	C1	217
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C26	218
	Value1 <*Val1*>	[0..1]	CodeSet	C1	218
	Value2 <*Val2*>	[0..1]	CodeSet	C1	218

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.11.8.3.1 ISIN <ISIN>

Presence: [0..1]

Definition: Specifies whether the information on the ISINs are matching or not.

ISIN <ISIN> contains the following elements (see "CompareISINIdentifier2" on page 233 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		233
	Value2 <*Val2*>	[0..1]	IdentifierSet		233

8.1.11.8.3.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Specifies whether the information on the Unique Product Identifiers are matching or not.

UniqueProductIdentifier <UnqPdctIdr> contains the following **CompareUniqueProductIdentifier2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		195
	Value2 <*Val2*>	[0..1]	±		195

8.1.11.8.3.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 178 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		179
Or}	Proprietary <*Prtry*>	[1..1]	±		179

8.1.11.8.3.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 178 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		179
Or}	Proprietary <*Prtry*>	[1..1]	±		179

8.1.11.8.3.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Specifies whether the information on the AIIs are matching or not.

AlternativeInstrumentIdentification <AltrntvInstrmId> contains the following elements (see "CompareText1" on page 400 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Text		400
	Value2 <*Val2*>	[0..1]	Text		400

8.1.11.8.3.4 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies whether the values defined as CFI (Classification of Financial Instruments-ISO 10962) identifier are matching or not.

Impacted by: C19 "OneElementPresentRule"

ProductClassification <PdctClssfctn> contains the following elements (see "CompareCFIIdentifier3" on page 378 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	IdentifierSet		378
	Value2 *<Val2>*	[0..1]	IdentifierSet		378

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.8.3.5 ContractType <CtrctTp>

Presence: [0..1]

Definition: Specifies whether the information on the contract types are matching or not.

Impacted by: C20 "OneElementPresentRule"

ContractType <CtrctTp> contains the following **CompareFinancialInstrumentContractType1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		196
	Value2 *<Val2>*	[0..1]	CodeSet		197

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.8.3.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "FinancialInstrumentContractType2Code" on page 711

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.

CodeName	Name	Definition
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

8.1.11.8.3.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "FinancialInstrumentContractType2Code" on page 711

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

8.1.11.8.3.6 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies whether the information on the asset classes are matching or not.

Impacted by: C21 "OneElementPresentRule"

AssetClass <AsstClss> contains the following **CompareAssetClass1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		198
	Value2 <*Val2*>	[0..1]	CodeSet		198

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.8.3.6.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ProductType4Code" on page 722

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.1.11.8.3.6.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ProductType4Code" on page 722

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.1.11.8.3.7 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Specifies whether the information on the derivatives based on crypto assets are matching or not.

Impacted by: C22 "OneElementPresentRule"

DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst> contains the following elements (see "CompareTrueFalseIndicator3" on page 366 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Indicator		366
	Value2 *<Val2>*	[0..1]	Indicator		366

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.8.3.8 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Specifies whether the information on the underlying instruments are matching or not.

Impacted by: C23 "OneElementPresentRule"

UnderlyingInstrument <UndrlygInstrm> contains the following **CompareUnderlyingInstrument3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			201
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		202
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		203
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		203
Or	Basket <*Bskt*>	[1..1]		C24	203
	Structurer <*Strr*>	[0..1]	IdentifierSet		204
	Identification <*Id*>	[0..1]	Text		204
	Constituents <*Cnsttnts*>	[0..*]			204
	InstrumentIdentification <*InstrmId*>	[1..1]			205
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		205
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		206
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		206
Or}	OtherIdentification <*OthrId*>	[1..1]			206
	Identification <*Id*>	[1..1]	Text		206
	Source <*Src*>	[1..1]	Text		206
	Quantity <*Qty*>	[0..1]	Quantity		206
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			206
{Or	Code <*Cd*>	[1..1]	CodeSet		207
Or}	Proprietary <*Prtry*>	[1..1]	±		207
Or	Index <*Indx*>	[1..1]		C25	207
	ISIN <*ISIN*>	[0..1]	IdentifierSet		208
	Name <*Nm*>	[0..1]	Text		208
	Index <*Indx*>	[0..1]	CodeSet		208
Or	Other <*Othr*>	[1..1]			208
	Identification <*Id*>	[1..1]	Text		208
	Source <*Src*>	[1..1]	Text		208
Or}	IdentificationNotAvailable <*IdNotAvlbl*>	[1..1]	CodeSet		208
	Value2 <*Val2*>	[0..1]			209
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		210
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		211

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		211
Or	Basket <*Bskt*>	[1..1]		C24	211
	Structurer <*Strr*>	[0..1]	IdentifierSet		212
	Identification <*Id*>	[0..1]	Text		212
	Constituents <*Cnsttnts*>	[0..*]			212
	InstrumentIdentification <*InstrmId*>	[1..1]			213
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		213
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		214
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		214
Or}	OtherIdentification <*OthrId*>	[1..1]			214
	Identification <*Id*>	[1..1]	Text		214
	Source <*Src*>	[1..1]	Text		214
	Quantity <*Qty*>	[0..1]	Quantity		214
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			214
{Or	Code <*Cd*>	[1..1]	CodeSet		215
Or}	Proprietary <*Prtry*>	[1..1]	±		215
Or	Index <*Indx*>	[1..1]		C25	215
	ISIN <*ISIN*>	[0..1]	IdentifierSet		216
	Name <*Nm*>	[0..1]	Text		216
	Index <*Indx*>	[0..1]	CodeSet		216
Or	Other <*Othr*>	[1..1]			216
	Identification <*Id*>	[1..1]	Text		216
	Source <*Src*>	[1..1]	Text		216
Or}	IdentificationNotAvailable <*IdNotAvlbl*>	[1..1]	CodeSet		216

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.8.3.8.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		202
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		203
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		203
Or	Basket <*Bskt*>	[1..1]		C24	203
	Structurer <*Strr*>	[0..1]	IdentifierSet		204
	Identification <*Id*>	[0..1]	Text		204
	Constituents <*Cnsttnts*>	[0..*]			204
	InstrumentIdentification <*InstrmId*>	[1..1]			205
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		205
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		206
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		206
Or}	OtherIdentification <*OthrId*>	[1..1]			206
	Identification <*Id*>	[1..1]	Text		206
	Source <*Src*>	[1..1]	Text		206
	Quantity <*Qty*>	[0..1]	Quantity		206
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			206
{Or	Code <*Cd*>	[1..1]	CodeSet		207
Or}	Proprietary <*Prtry*>	[1..1]	±		207
Or	Index <*Indx*>	[1..1]		C25	207
	ISIN <*ISIN*>	[0..1]	IdentifierSet		208
	Name <*Nm*>	[0..1]	Text		208
	Index <*Indx*>	[0..1]	CodeSet		208
Or	Other <*Othr*>	[1..1]			208
	Identification <*Id*>	[1..1]	Text		208
	Source <*Src*>	[1..1]	Text		208
Or}	IdentificationNotAvailable <*IdNotAvlbl*>	[1..1]	CodeSet		208

8.1.11.8.3.8.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-

character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.8.3.8.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 737

8.1.11.8.3.8.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 178 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		179
Or}	Proprietary <*Prtry*>	[1..1]	±		179

8.1.11.8.3.8.1.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C24 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer <*Strr*>	[0..1]	IdentifierSet		204
	Identification <*Id*>	[0..1]	Text		204
	Constituents <*Cnsttnts*>	[0..*]			204
	InstrumentIdentification <*InstrmId*>	[1..1]			205
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		205
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		206
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		206
Or}	OtherIdentification <*OthrId*>	[1..1]			206
	Identification <*Id*>	[1..1]	Text		206
	Source <*Src*>	[1..1]	Text		206
	Quantity <*Qty*>	[0..1]	Quantity		206
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			206
{Or	Code <*Cd*>	[1..1]	CodeSet		207
Or}	Proprietary <*Prtry*>	[1..1]	±		207

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

8.1.11.8.3.8.1.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 731

8.1.11.8.3.8.1.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 737

8.1.11.8.3.8.1.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InstrumentIdentification <*InstrmId*>	[1..1]			205
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		205
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		206
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		206
Or}	OtherIdentification <*OthrId*>	[1..1]			206
	Identification <*Id*>	[1..1]	Text		206
	Source <*Src*>	[1..1]	Text		206
	Quantity <*Qty*>	[0..1]	Quantity		206
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			206
{Or	Code <*Cd*>	[1..1]	CodeSet		207
Or}	Proprietary <*Prtry*>	[1..1]	±		207

8.1.11.8.3.8.1.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		205
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		206
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		206
Or}	OtherIdentification <*OthrId*>	[1..1]			206
	Identification <*Id*>	[1..1]	Text		206
	Source <*Src*>	[1..1]	Text		206

8.1.11.8.3.8.1.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.8.3.8.1.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 737

8.1.11.8.3.8.1.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 234 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		234
Or}	Proprietary <*Prtry*>	[1..1]	±		234

8.1.11.8.3.8.1.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		206
	Source <*Src*>	[1..1]	Text		206

8.1.11.8.3.8.1.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 735

8.1.11.8.3.8.1.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 734

8.1.11.8.3.8.1.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.8.3.8.1.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		207
Or}	Proprietary <*Prtry*>	[1..1]	±		207

8.1.11.8.3.8.1.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 710

8.1.11.8.3.8.1.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.11.8.3.8.1.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C25 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		208
	Name <*Nm*>	[0..1]	Text		208
	Index <*Indx*>	[0..1]	CodeSet		208

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

8.1.11.8.3.8.1.5.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.8.3.8.1.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 735

8.1.11.8.3.8.1.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 710

8.1.11.8.3.8.1.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		208
	Source <*Src*>	[1..1]	Text		208

8.1.11.8.3.8.1.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 735

8.1.11.8.3.8.1.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 734

8.1.11.8.3.8.1.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 728

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

8.1.11.8.3.8.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		210
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		211
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		211
Or	Basket <*Bskt*>	[1..1]		C24	211
	Structurer <*Strr*>	[0..1]	IdentifierSet		212
	Identification <*Id*>	[0..1]	Text		212
	Constituents <*Cnsttnts*>	[0..*]			212
	InstrumentIdentification <*InstrmId*>	[1..1]			213
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		213
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		214
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		214
Or}	OtherIdentification <*OthrId*>	[1..1]			214
	Identification <*Id*>	[1..1]	Text		214
	Source <*Src*>	[1..1]	Text		214
	Quantity <*Qty*>	[0..1]	Quantity		214
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			214
{Or	Code <*Cd*>	[1..1]	CodeSet		215
Or}	Proprietary <*Prtry*>	[1..1]	±		215
Or	Index <*Indx*>	[1..1]		C25	215
	ISIN <*ISIN*>	[0..1]	IdentifierSet		216
	Name <*Nm*>	[0..1]	Text		216
	Index <*Indx*>	[0..1]	CodeSet		216
Or	Other <*Othr*>	[1..1]			216
	Identification <*Id*>	[1..1]	Text		216
	Source <*Src*>	[1..1]	Text		216
Or}	IdentificationNotAvailable <*IdNotAvlbl*>	[1..1]	CodeSet		216

8.1.11.8.3.8.2.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.8.3.8.2.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 737

8.1.11.8.3.8.2.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 178 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		179
Or}	Proprietary <*Prtry*>	[1..1]	±		179

8.1.11.8.3.8.2.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C24 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Structurer <*Strr*>	[0..1]	IdentifierSet		212
	Identification <*Id*>	[0..1]	Text		212
	Constituents <*Cnsttnts*>	[0..*]			212
	InstrumentIdentification <*InstrmId*>	[1..1]			213
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		213
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		214
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		214
Or}	OtherIdentification <*OthrId*>	[1..1]			214
	Identification <*Id*>	[1..1]	Text		214
	Source <*Src*>	[1..1]	Text		214
	Quantity <*Qty*>	[0..1]	Quantity		214
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			214
{Or	Code <*Cd*>	[1..1]	CodeSet		215
Or}	Proprietary <*Prtry*>	[1..1]	±		215

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

8.1.11.8.3.8.2.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 731

8.1.11.8.3.8.2.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 737

8.1.11.8.3.8.2.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InstrumentIdentification *<InstrmId>*	[1..1]			213
{Or	ISIN *<ISIN>*	[1..1]	IdentifierSet		213
Or	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[1..1]	Text		214
Or	UniqueProductIdentifier *<UnqPdctIdr>*	[1..1]	±		214
Or}	OtherIdentification *<OthrId>*	[1..1]			214
	Identification *<Id>*	[1..1]	Text		214
	Source *<Src>*	[1..1]	Text		214
	Quantity *<Qty>*	[0..1]	Quantity		214
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			214
{Or	Code *<Cd>*	[1..1]	CodeSet		215
Or}	Proprietary *<Prtry>*	[1..1]	±		215

8.1.11.8.3.8.2.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ISIN *<ISIN>*	[1..1]	IdentifierSet		213
Or	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[1..1]	Text		214
Or	UniqueProductIdentifier *<UnqPdctIdr>*	[1..1]	±		214
Or}	OtherIdentification *<OthrId>*	[1..1]			214
	Identification *<Id>*	[1..1]	Text		214
	Source *<Src>*	[1..1]	Text		214

8.1.11.8.3.8.2.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.8.3.8.2.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 737

8.1.11.8.3.8.2.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 234 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		234
Or}	Proprietary <*Prtry*>	[1..1]	±		234

8.1.11.8.3.8.2.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		214
	Source <*Src*>	[1..1]	Text		214

8.1.11.8.3.8.2.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 735

8.1.11.8.3.8.2.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 734

8.1.11.8.3.8.2.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.8.3.8.2.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		215
Or}	Proprietary <*Prtry*>	[1..1]	±		215

8.1.11.8.3.8.2.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 710

8.1.11.8.3.8.2.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.11.8.3.8.2.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C25 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		216
	Name <*Nm*>	[0..1]	Text		216
	Index <*Indx*>	[0..1]	CodeSet		216

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

8.1.11.8.3.8.2.5.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.8.3.8.2.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 735

8.1.11.8.3.8.2.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 710

8.1.11.8.3.8.2.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		216
	Source <*Src*>	[1..1]	Text		216

8.1.11.8.3.8.2.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 735

8.1.11.8.3.8.2.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 734

8.1.11.8.3.8.2.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 728

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

8.1.11.8.3.9 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies whether the information on the settlement currency are matching or not.

Impacted by: C26 "OneElementPresentRule"

SettlementCurrency <SttlmCcy> contains the following **CompareActiveOrHistoricCurrencyCode1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet	C1	217
	Value2 *<Val2>*	[0..1]	CodeSet	C1	217

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.8.3.9.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 690

Constraints

- **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.

8.1.11.8.3.9.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 690

Constraints

- **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.

8.1.11.8.3.10 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies whether the information on the settlement currency second legs are matching or not.

Impacted by: C26 "OneElementPresentRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CompareActiveOrHistoricCurrencyCode1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet	C1	218
	Value2 <*Val2*>	[0..1]	CodeSet	C1	218

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.8.3.10.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 690

Constraints

- **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.

8.1.11.8.3.10.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 690

Constraints

- **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.

8.1.11.8.4 TransactionMatchingCriteria <TxMtchgCrit>

Presence: [0..1]

Definition: Compares information related to both sides of a transaction.

TransactionMatchingCriteria <TxMtchgCrit> contains the following elements (see "TransactionMatchingCriteria7" on page 235 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportTrackingNumber *<RptTrckgNb>*	[0..1]	±	C27	246
	UniqueTransactionIdentifier *<UnqTxIdr>*	[0..1]		C28	247
	Value1 *<Val1>*	[0..1]	±		247
	Value2 *<Val2>*	[0..1]	±		248
	PriorUniqueTransactionIdentifier *<PrrUnqTxIdr>*	[0..1]		C28	248
	Value1 *<Val1>*	[0..1]	±		248
	Value2 *<Val2>*	[0..1]	±		248
	SubsequentPositionUniqueTransactionIdentifier *<SbsqntPosUnqTxIdr>*	[0..1]		C28	249
	Value1 *<Val1>*	[0..1]	±		249
	Value2 *<Val2>*	[0..1]	±		249
	Delta *<Dlta>*	[0..1]		C29	250
	Value1 *<Val1>*	[0..1]	Quantity		250
	Value2 *<Val2>*	[0..1]	Quantity		250
	TradeConfirmation *<TradConf>*	[0..1]		C30	250
	Value1 *<Val1>*	[0..1]	±		251
	Value2 *<Val2>*	[0..1]	±		251
	TradeClearingObligation *<TradClrOblgtn>*	[0..1]		C32	251
	Value1 *<Val1>*	[0..1]	CodeSet		252
	Value2 *<Val2>*	[0..1]	CodeSet		252
	TradeClearingStatus *<TradClrSts>*	[0..1]		C33	253
	Value1 *<Val1>*	[0..1]			256
{Or	Cleared *<Clrd>*	[1..1]			257
{Or	Reason *<Rsn>*	[1..1]	CodeSet		258
Or}	Details *<Dtls>*	[1..1]		C34	258
	CCP *<CCP>*	[0..1]	±		259
	ClearingReceiptDateTime *<ClrRctDtTm>*	[0..1]	DateTime		259
	ClearingDateTime *<ClrDtTm>*	[0..1]	DateTime		259
	ClearingIdentifier *<ClrIdr>*	[0..1]	±		259
	OriginalIdentifier *<OrgnlIdr>*	[0..1]	±		260

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>	[0..1]	±		260
	ClearingAccountOrigin <ClrAcctOrgn>	[0..1]	CodeSet		260
Or	IntendToClear <IntndToClear>	[1..1]			261
{Or	Reason <Rsn>	[1..1]	CodeSet		261
Or}	Details <Dtls>	[1..1]		C35	261
	CCP <CCP>	[0..1]	±		262
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		262
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		262
	ClearingIdentifier <ClrIdr>	[0..1]	±		262
	OriginalIdentifier <OrgnlIdr>	[0..1]	±		263
	OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>	[0..1]	±		263
Or}	NonCleared <NonClrd>	[1..1]			263
{Or	Reason <Rsn>	[1..1]	CodeSet		264
Or}	Counterparties <CtrPties>	[1..1]			264
	ReportingCounterparty <RptgCtrPty>	[1..1]			264
	ClearingExemptionException <ClrXmptnXcptn>	[1..*]	CodeSet		265
	NonClearingReasonInformation <NonClrRsnInf>	[0..1]	Text		265
	OtherCounterparty <OthrCtrPty>	[0..1]			265
	ClearingExemptionException <ClrXmptnXcptn>	[1..*]	CodeSet		265
	NonClearingReasonInformation <NonClrRsnInf>	[0..1]	Text		266
	Value2 <Val2>	[0..1]			266
{Or	Cleared <Clrd>	[1..1]			267
{Or	Reason <Rsn>	[1..1]	CodeSet		268
Or}	Details <Dtls>	[1..1]		C34	268
	CCP <CCP>	[0..1]	±		269
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		269
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		269
	ClearingIdentifier <ClrIdr>	[0..1]	±		269
	OriginalIdentifier <OrgnlIdr>	[0..1]	±		270
	OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>	[0..1]	±		270

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		270
Or	IntendToClear <*IntndToClear*>	[1..1]			271
{Or	Reason <*Rsn*>	[1..1]	CodeSet		271
Or}	Details <*Dtls*>	[1..1]		C35	271
	CCP <*CCP*>	[0..1]	±		272
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		272
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		272
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		272
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		273
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		273
Or}	NonCleared <*NonClrd*>	[1..1]			273
{Or	Reason <*Rsn*>	[1..1]	CodeSet		274
Or}	Counterparties <*CtrPties*>	[1..1]			274
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			274
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		275
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		275
	OtherCounterparty <*OthrCtrPty*>	[0..1]			275
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		275
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		276
	MasterAgreementType <*MstrAgrmtTp*>	[0..1]		C36	276
	Value1 <*Val1*>	[0..1]			276
{Or	Type <*Tp*>	[1..1]	CodeSet		277
Or}	Proprietary <*Prtry*>	[1..1]	Text		277
	Value2 <*Val2*>	[0..1]			277
{Or	Type <*Tp*>	[1..1]	CodeSet		277
Or}	Proprietary <*Prtry*>	[1..1]	Text		277
	MasterAgreementVersion <*MstrAgrmtVrsn*>	[0..1]		C37	277
	Value1 <*Val1*>	[0..1]	Text		278
	Value2 <*Val2*>	[0..1]	Text		278
	IntraGroup <*IntraGrp*>	[0..1]	±	C22	278
	PostTradeRiskReduction <*PstTradRskRdctn*>	[0..1]		C38	278

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			279
	Technique <*Tchnq*>	[0..1]	CodeSet		279
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		280
	Value2 <*Val2*>	[0..1]			280
	Technique <*Tchnq*>	[0..1]	CodeSet		280
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		281
	DerivativeEvent <*DerivEvt*>	[0..1]		C39	281
	Value1 <*Val1*>	[0..1]		C40	282
	Type <*Tp*>	[0..1]	CodeSet		283
	Identification <*Id*>	[0..1]			284
{Or	EventIdentifier <*EvtIdr*>	[1..1]	IdentifierSet		284
Or}	PostTradeRiskReductionIdentifier <*PstTradRskRdctnIdr*>	[1..1]			284
	Structurer <*Strr*>	[1..1]	IdentifierSet		285
	Identification <*Id*>	[1..1]	Text		285
	TimeStamp <*TmStmp*>	[0..1]	±		285
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		285
	Value2 <*Val2*>	[0..1]		C40	285
	Type <*Tp*>	[0..1]	CodeSet		286
	Identification <*Id*>	[0..1]			287
{Or	EventIdentifier <*EvtIdr*>	[1..1]	IdentifierSet		287
Or}	PostTradeRiskReductionIdentifier <*PstTradRskRdctnIdr*>	[1..1]			287
	Structurer <*Strr*>	[1..1]	IdentifierSet		288
	Identification <*Id*>	[1..1]	Text		288
	TimeStamp <*TmStmp*>	[0..1]	±		288
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		288
	PlatformIdentifier <*PltfmIdr*>	[0..1]	±	C41	288
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	±	C42	289
	EffectiveDate <*FctvDt*>	[0..1]	±	C43	289
	ExpirationDate <*XprtnDt*>	[0..1]	±	C43	290
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	±	C43	290
	SettlementDate <*SttlmDt*>	[0..*]	±	C43	291

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryType <*DlvryTp*>	[0..1]		C44	291
	Value1 <*Val1*>	[0..1]	CodeSet		291
	Value2 <*Val2*>	[0..1]	CodeSet		292
	TransactionPrice <*TxPric*>	[0..1]	±	C45	292
	PriceScheduleUnadjustedEffectiveDate <*PricSchdlUadjstdFctvDt*>	[0..*]	±	C43	292
	PriceScheduleUnadjustedEndDate <*PricSchdlUadjstdEndDt*>	[0..*]	±	C43	293
	TransactionSchedulePrice <*TxSchdlPric*>	[0..*]	±	C45	293
	PackagePrice <*PackgPric*>	[0..1]	±	C45	294
	NotionalAmountFirstLeg <*NtnlAmtFrstLeg*>	[0..1]		C16	294
	Value1 <*Val1*>	[0..1]	±		295
	Value2 <*Val2*>	[0..1]	±		295
	NotionalAmountFirstLegUnadjustedEffectiveDate <*NtnlAmtFrstLegUadjstdFctvDt*>	[0..*]	±	C43	295
	NotionalAmountFirstLegUnadjustedEndDate <*NtnlAmtFrstLegUadjstdEndDt*>	[0..*]	±	C43	296
	NotionalAmountFirstLegScheduleAmount <*NtnlAmtFrstLegSchdlAmt*>	[0..*]		C16	296
	Value1 <*Val1*>	[0..1]	±		296
	Value2 <*Val2*>	[0..1]	±		297
	NotionalQuantityFirstLeg <*NtnlQtyFrstLeg*>	[0..1]		C29	297
	Value1 <*Val1*>	[0..1]	Quantity		297
	Value2 <*Val2*>	[0..1]	Quantity		297
	NotionalQuantityFirstLegUnadjustedEffectiveDate <*NtnlQtyFrstLegUadjstdFctvDt*>	[0..*]	±	C43	298
	NotionalQuantityFirstLegUnadjustedEndDate <*NtnlQtyFrstLegUadjstdEndDt*>	[0..*]	±	C43	298
	NotionalQuantityFirstLegScheduleQuantity <*NtnlQtyFrstLegSchdlQty*>	[0..*]		C29	298
	Value1 <*Val1*>	[0..1]	Quantity		299
	Value2 <*Val2*>	[0..1]	Quantity		299
	NotionalAmountSecondLeg <*NtnlAmtScndLeg*>	[0..1]		C16	299
	Value1 <*Val1*>	[0..1]	±		300
	Value2 <*Val2*>	[0..1]	±		300
	NotionalAmountSecondLegUnadjustedEffectiveDate <*NtnlAmtScndLegUadjstdFctvDt*>	[0..*]	±	C43	300

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	NotionalAmountSecondLegUnadjustedEndDate <*NtnlAmtScndLegUadjstdEndDt*>	[0..*]	±	C43	301
	NotionalAmountSecondLegScheduleAmount <*NtnlAmtScndLegSchdlAmt*>	[0..*]		C16	301
	Value1 <*Val1*>	[0..1]	±		301
	Value2 <*Val2*>	[0..1]	±		302
	NotionalQuantitySecondLeg <*NtnlQtyScndLeg*>	[0..1]		C29	302
	Value1 <*Val1*>	[0..1]	Quantity		302
	Value2 <*Val2*>	[0..1]	Quantity		302
	NotionalQuantitySecondLegUnadjustedEffectiveDate <*NtnlQtyScndLegUadjstdFctvDt*>	[0..*]	±	C43	303
	NotionalQuantitySecondLegUnadjustedEndDate <*NtnlQtyScndLegUadjstdEndDt*>	[0..*]	±	C43	303
	NotionalQuantitySecondLegScheduleQuantity <*NtnlQtyScndLegSchdlQty*>	[0..*]		C29	303
	Value1 <*Val1*>	[0..1]	Quantity		304
	Value2 <*Val2*>	[0..1]	Quantity		304
	OtherPayment <*OthrPmt*>	[0..*]		C47	304
	OtherPaymentType <*OthrPmtTp*>	[0..1]		C48	305
	Value1 <*Val1*>	[0..1]	±		305
	Value2 <*Val2*>	[0..1]	±		306
	OtherPaymentAmount <*OthrPmtAmt*>	[0..1]		C16	306
	Value1 <*Val1*>	[0..1]	±		306
	Value2 <*Val2*>	[0..1]	±		307
	OtherPaymentDate <*OthrPmtDt*>	[0..1]	±	C43	307
	OtherPaymentPayer <*OthrPmtPyer*>	[0..1]	±	C13	307
	OtherPaymentReceiver <*OthrPmtRcvr*>	[0..1]	±	C13	308
	InterestFixedRateFirstLeg <*IntrstFxdRateFrstLeg*>	[0..1]		C49	308
	Value1 <*Val1*>	[0..1]	±		309
	Value2 <*Val2*>	[0..1]	±		309
	InterestFixedRateFirstLegDayCount <*IntrstFxdRateFrstLegDayCnt*>	[0..1]		C50	309
	Value1 <*Val1*>	[0..1]	±		310
	Value2 <*Val2*>	[0..1]	±		310
	InterestFixedRateFirstLegPaymentFrequencyUnit <*IntrstFxdRateFrstLegPmtFrqcyUnit*>	[0..1]		C51	310

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		311
	Value2 <*Val2*>	[0..1]	CodeSet		311
	InterestFixedRateFirstLegPaymentFrequencyValue <*IntrstFxdRateFrstLegPmtFrqcyVal*>	[0..1]	±	C52	312
	InterestFloatingRateFirstLegIdentification <*IntrstFltgRateFrstLegId*>	[0..1]	±	C53	312
	InterestFloatingRateFirstLegCode <*IntrstFltgRateFrstLegCd*>	[0..1]		C54	312
	Value1 <*Val1*>	[0..1]	CodeSet		313
	Value2 <*Val2*>	[0..1]	CodeSet		313
	InterestFloatingRateFirstLegName <*IntrstFltgRateFrstLegNm*>	[0..1]		C55	313
	Value1 <*Val1*>	[0..1]	Text		314
	Value2 <*Val2*>	[0..1]	Text		314
	InterestFloatingRateFirstLegDayCount <*IntrstFltgRateFrstLegDayCnt*>	[0..1]		C50	314
	Value1 <*Val1*>	[0..1]	±		314
	Value2 <*Val2*>	[0..1]	±		315
	InterestFloatingRateFirstLegPaymentFrequencyUnit <*IntrstFltgRateFrstLegPmtFrqcyUnit*>	[0..1]		C51	315
	Value1 <*Val1*>	[0..1]	CodeSet		315
	Value2 <*Val2*>	[0..1]	CodeSet		316
	InterestFloatingRateFirstLegPaymentFrequencyValue <*IntrstFltgRateFrstLegPmtFrqcyVal*>	[0..1]	±	C52	316
	InterestFloatingRateFirstLegReferencePeriodUnit <*IntrstFltgRateFrstLegRefPrdUnit*>	[0..1]		C51	317
	Value1 <*Val1*>	[0..1]	CodeSet		317
	Value2 <*Val2*>	[0..1]	CodeSet		318
	InterestFloatingRateFirstLegReferencePeriodValue <*IntrstFltgRateFrstLegRefPrdVal*>	[0..1]	±	C52	318
	InterestFloatingRateFirstLegResetFrequencyUnit <*IntrstFltgRateFrstLegRstFrqcyUnit*>	[0..1]		C51	319
	Value1 <*Val1*>	[0..1]	CodeSet		319
	Value2 <*Val2*>	[0..1]	CodeSet		320
	InterestFloatingRateFirstLegResetFrequencyValue <*IntrstFltgRateFrstLegRstFrqcyVal*>	[0..1]	±	C52	320
	InterestFloatingRateFirstLegSpread <*IntrstFltgRateFrstLegSprd*>	[0..1]		C56	320
	Value1 <*Val1*>	[0..1]	±		321

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	±		321
	InterestRateFixedSecondLeg <*IntrstRateFxdScndLeg*>	[0..1]		C49	321
	Value1 <*Val1*>	[0..1]	±		322
	Value2 <*Val2*>	[0..1]	±		322
	InterestFixedRateSecondLegDayCount <*IntrstFxdRateScndLegDayCnt*>	[0..1]		C50	322
	Value1 <*Val1*>	[0..1]	±		323
	Value2 <*Val2*>	[0..1]	±		323
	InterestFixedRateSecondLegPaymentFrequencyUnit <*IntrstFxdRateScndLegPmtFrqcyUnit*>	[0..1]		C51	323
	Value1 <*Val1*>	[0..1]	CodeSet		324
	Value2 <*Val2*>	[0..1]	CodeSet		324
	InterestFixedRateSecondLegPaymentFrequencyValue <*IntrstFxdRateScndLegPmtFrqcyVal*>	[0..1]	±	C52	325
	InterestFloatingRateSecondLegIdentification <*IntrstFltgRateScndLegId*>	[0..1]	±	C53	325
	InterestFloatingRateSecondLegCode <*IntrstFltgRateScndLegCd*>	[0..1]		C54	326
	Value1 <*Val1*>	[0..1]	CodeSet		326
	Value2 <*Val2*>	[0..1]	CodeSet		326
	InterestFloatingRateSecondLegName <*IntrstFltgRateScndLegNm*>	[0..1]		C55	326
	Value1 <*Val1*>	[0..1]	Text		327
	Value2 <*Val2*>	[0..1]	Text		327
	InterestFloatingRateSecondLegDayCount <*IntrstFltgRateScndLegDayCnt*>	[0..1]		C50	327
	Value1 <*Val1*>	[0..1]	±		328
	Value2 <*Val2*>	[0..1]	±		328
	InterestFloatingRateSecondLegPaymentFrequencyUnit <*IntrstFltgRateScndLegPmtFrqcyUnit*>	[0..1]		C51	328
	Value1 <*Val1*>	[0..1]	CodeSet		329
	Value2 <*Val2*>	[0..1]	CodeSet		329
	InterestFloatingRateSecondLegPaymentFrequencyValue <*IntrstFltgRateScndLegPmtFrqcyVal*>	[0..1]	±	C52	330
	InterestFloatingRateSecondLegReferencePeriodUnit <*IntrstFltgRateScndLegRefPrdUnit*>	[0..1]		C51	330
	Value1 <*Val1*>	[0..1]	CodeSet		330

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	CodeSet		331
	InterestFloatingRateSecondLegReferencePeriodValue <*IntrstFltgRateScndLegRefPrdVal*>	[0..1]	±	C52	331
	InterestFloatingRateSecondLegResetFrequencyUnit <*IntrstFltgRateScndLegRstFrqcyUnit*>	[0..1]		C51	332
	Value1 <*Val1*>	[0..1]	CodeSet		332
	Value2 <*Val2*>	[0..1]	CodeSet		333
	InterestFloatingRateSecondLegResetFrequencyValue <*IntrstFltgRateScndLegRstFrqcyVal*>	[0..1]	±	C52	333
	InterestFloatingRateSecondLegSpread <*IntrstFltgRateScndLegSprd*>	[0..1]		C56	334
	Value1 <*Val1*>	[0..1]	±		334
	Value2 <*Val2*>	[0..1]	±		334
	PackageSpread <*PackgSprd*>	[0..1]		C56	335
	Value1 <*Val1*>	[0..1]	±		335
	Value2 <*Val2*>	[0..1]	±		335
	CurrencyExchangeRate <*CcyXchgRate*>	[0..1]		C57	336
	Value1 <*Val1*>	[0..1]	Rate		336
	Value2 <*Val2*>	[0..1]	Rate		336
	CurrencyForwardExchangeRate <*CcyFwdXchgRate*>	[0..1]		C57	336
	Value1 <*Val1*>	[0..1]	Rate		337
	Value2 <*Val2*>	[0..1]	Rate		337
	CurrencyExchangeRateBasis <*CcyXchgRateBsis*>	[0..1]		C58	337
	Value1 <*Val1*>	[0..1]	±		338
	Value2 <*Val2*>	[0..1]	±		338
	Commodity <*Cmmdty*>	[0..1]	±	C59	338
	EnergyDeliveryPointOrZone <*NrgyDlvryPtOrZone*>	[0..*]		C60	339
	Value1 <*Val1*>	[0..1]	±		339
	Value2 <*Val2*>	[0..1]	±		339
	EnergyInterConnectionPoint <*NrgyIntrCnnctnPt*>	[0..1]		C60	340
	Value1 <*Val1*>	[0..1]	±		340
	Value2 <*Val2*>	[0..1]	±		340
	EnergyLoadType <*NrgyLdTp*>	[0..1]		C61	340
	Value1 <*Val1*>	[0..1]	CodeSet		341

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	CodeSet		341
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C62	342
	EnergyDeliveryInterval <*NrgyDlvryIntrvl*>	[0..*]		C63	343
	Value1 <*Val1*>	[0..1]	±	C64	343
	Value2 <*Val2*>	[0..1]	±	C64	343
	EnergyDate <*NrgyDt*>	[0..1]		C65	344
	Value1 <*Val1*>	[0..1]			344
	FromDate <*FrDt*>	[0..1]	Date		345
	ToDate <*ToDt*>	[0..1]	Date		345
	Value2 <*Val2*>	[0..1]			345
	FromDate <*FrDt*>	[0..1]	Date		345
	ToDate <*ToDt*>	[0..1]	Date		345
	EnergyDuration <*NrgyDrtn*>	[0..1]		C66	345
	Value1 <*Val1*>	[0..1]	CodeSet		346
	Value2 <*Val2*>	[0..1]	CodeSet		346
	EnergyWeekDay <*NrgyWkDay*>	[0..*]		C67	347
	Value1 <*Val1*>	[0..1]	CodeSet		347
	Value2 <*Val2*>	[0..1]	CodeSet		348
	EnergyDeliveryCapacity <*NrgyDlvryCpcty*>	[0..1]		C29	348
	Value1 <*Val1*>	[0..1]	Quantity		349
	Value2 <*Val2*>	[0..1]	Quantity		349
	EnergyQuantityUnit <*NrgyQtyUnit*>	[0..1]		C68	349
	Value1 <*Val1*>	[0..1]	±		349
	Value2 <*Val2*>	[0..1]	±		350
	EnergyPriceTimeIntervalQuantity <*NrgyPricTmIntrvlQty*>	[0..1]		C16	350
	Value1 <*Val1*>	[0..1]	±		350
	Value2 <*Val2*>	[0..1]	±		351
	OptionType <*OptnTp*>	[0..1]		C69	351
	Value1 <*Val1*>	[0..1]	CodeSet		351
	Value2 <*Val2*>	[0..1]	CodeSet		352
	OptionExerciseStyle <*OptnExrcStyle*>	[0..*]		C70	352

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		352
	Value2 <*Val2*>	[0..1]	CodeSet		353
	OptionStrikePrice <*OptnStrkPric*>	[0..1]	±	C71	353
	OptionStrikePriceScheduleUnadjustedEffectiveDate <*OptnStrkPricSchdlUadjstdFctvDt*>	[0..*]	±	C43	353
	OptionStrikePriceScheduleUnadjustedEndDate <*OptnStrkPricSchdlUadjstdEndDt*>	[0..*]	±	C43	354
	OptionStrikePriceScheduleAmount <*OptnStrkPricSchdlAmt*>	[0..*]	±	C71	354
	OptionPremiumAmount <*OptnPrmAmt*>	[0..1]		C72	355
	Value1 <*Val1*>	[0..1]	Amount	C1, C5	355
	Value2 <*Val2*>	[0..1]	Amount	C1, C5	356
	OptionPremiumPaymentDate <*OptnPrmPmtDt*>	[0..1]	±	C43	356
	OptionMaturityDateOfUnderlying <*OptnMtrtyDtOfUndrlyg*>	[0..1]	±	C43	357
	CreditSeniority <*CdtSnrty*>	[0..1]		C73	357
	Value1 <*Val1*>	[0..1]	CodeSet		357
	Value2 <*Val2*>	[0..1]	CodeSet		358
	CreditReferenceParty <*CdtRefPty*>	[0..1]		C74	358
	Value1 <*Val1*>	[0..1]	±		358
	Value2 <*Val2*>	[0..1]	±		359
	CreditSeries <*CdtSrs*>	[0..1]		C75	359
	Value1 <*Val1*>	[0..1]	Quantity		359
	Value2 <*Val2*>	[0..1]	Quantity		360
	CreditVersion <*CdtVrsn*>	[0..1]		C75	360
	Value1 <*Val1*>	[0..1]	Quantity		360
	Value2 <*Val2*>	[0..1]	Quantity		360
	CreditIndexFactor <*CdtIndxFctr*>	[0..1]	±	C76	360
	CreditTranche <*CdtTrch*>	[0..1]		C77	361
	Value1 <*Val1*>	[0..1]	±		361
	Value2 <*Val2*>	[0..1]	±		362
	Level <*Lvl*>	[0..1]	±		362

8.1.11.9 TradeConfirmation3Choice

Definition: Information regarding the confirmation of the contract.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <*Confd*>	[1..1]	±	C31	231
Or}	NonConfirmed <*NonConfd*>	[1..1]	±		231

8.1.11.9.1 Confirmed <Confd>

Presence: [1..1]

Definition: Indicates the type of contract confirmation.

Impacted by: C31 "OneElementPresentRule"

Confirmed <Confd> contains the following elements (see "TradeConfirmation4" on page 382 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]	CodeSet		382
	TimeStamp <*TmStmp*>	[0..1]	DateTime		383

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /TimeStamp Must be present
```

8.1.11.9.2 NonConfirmed <NonConfd>

Presence: [1..1]

Definition: Indicates that contract was not confirmed.

NonConfirmed <NonConfd> contains the following elements (see "TradeNonConfirmation1" on page 421 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		421

8.1.11.10 ContractValuationData8

Definition: Information related to contract valuation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		232
	TimeStamp <*TmStmp*>	[0..1]	DateTime		232
	Type <*Tp*>	[0..1]	CodeSet		232
	Delta <*Dlta*>	[0..1]	Quantity		233

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

8.1.11.10.1 ContractValue <CtrctVal>

Presence: [0..1]

Definition: Specifies the current value of the outstanding contract.

ContractValue <CtrctVal> contains the following elements (see "AmountAndDirection109" on page 41 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	Amount	C1, C5	41
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.11.10.2 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the last valuation marked to market provided by the central counterparty (CCP) or calculated using the current or last available market price of the inputs.

Datatype: "ISODateTime" on page 729

8.1.11.10.3 Type <Tp>

Presence: [0..1]

Definition: Indicates the source and method used for the valuation of the transaction by the reporting counterparty.

Usage:

If at least one valuation input is used that is classified as mark-to-model, the whole valuation is classified as mark-to-model.

If only inputs are used that are classified as mark-to-market; the whole valuation is classified as mark-to-market.

Datatype: "ValuationType1Code" on page 728

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.1.11.10.4 Delta <Dlta>

Presence: [0..1]

Definition: Specifies the ratio of the absolute change in price of a derivative transaction to the change in price of the underlier, at the time a new transaction is reported or when a change in the notional amount is reported.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.11 CompareISINIdentifier2

Definition: Specifies two values to compare for an ISIN Identifier.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		233
	Value2 <*Val2*>	[0..1]	IdentifierSet		233

8.1.11.11.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.11.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.12 NaturalPersonIdentification2

Definition: Identifies a natural person through identification number, name and domicile.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		233
	Name <*Nm*>	[0..1]	Text		234
	Domicile <*Dmcl*>	[0..1]	Text		234

8.1.11.12.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the natural person.

Identification <Id> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.11.12.2 Name <Nm>

Presence: [0..1]

Definition: Indicates the name of the natural person.

Datatype: "Max105Text" on page 734

8.1.11.12.3 Domicile <Dmcl>

Presence: [0..1]

Definition: Indicates the domicile of the natural person.

Datatype: "Max500Text" on page 736

8.1.11.13 UniqueProductIdentifier1Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		234
Or}	Proprietary <*Prtry*>	[1..1]	±		234

8.1.11.13.1 Identification <Id>

Presence: [1..1]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 737

8.1.11.13.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Product identifier expressed in a proprietary notation.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.11.14 TransactionMatchingCriteria7

Definition: Compares information related to both sides of a transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportTrackingNumber <RptTrckgNb>	[0..1]	±	C27	246
	UniqueTransactionIdentifier <UnqTxIdr>	[0..1]		C28	247
	Value1 <Val1>	[0..1]	±		247
	Value2 <Val2>	[0..1]	±		248
	PriorUniqueTransactionIdentifier <PrrUnqTxIdr>	[0..1]		C28	248
	Value1 <Val1>	[0..1]	±		248
	Value2 <Val2>	[0..1]	±		248
	SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxIdr>	[0..1]		C28	249
	Value1 <Val1>	[0..1]	±		249
	Value2 <Val2>	[0..1]	±		249
	Delta <Dlta>	[0..1]		C29	250
	Value1 <Val1>	[0..1]	Quantity		250
	Value2 <Val2>	[0..1]	Quantity		250
	TradeConfirmation <TradConf>	[0..1]		C30	250
	Value1 <Val1>	[0..1]	±		251
	Value2 <Val2>	[0..1]	±		251
	TradeClearingObligation <TradClrOblgtn>	[0..1]		C32	251
	Value1 <Val1>	[0..1]	CodeSet		252
	Value2 <Val2>	[0..1]	CodeSet		252
	TradeClearingStatus <TradClrSts>	[0..1]		C33	253
	Value1 <Val1>	[0..1]			256
{Or	Cleared <Clrd>	[1..1]			257
{Or	Reason <Rsn>	[1..1]	CodeSet		258
Or}	Details <Dtls>	[1..1]		C34	258
	CCP <CCP>	[0..1]	±		259
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		259
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		259
	ClearingIdentifier <ClrIdr>	[0..1]	±		259
	OriginalIdentifier <OrgnlIdr>	[0..1]	±		260
	OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>	[0..1]	±		260
	ClearingAccountOrigin <ClrAcctOrgn>	[0..1]	CodeSet		260

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	IntendToClear <*IntndToClear*>	[1..1]			261
{Or	Reason <*Rsn*>	[1..1]	CodeSet		261
Or}	Details <*Dtls*>	[1..1]		C35	261
	CCP <*CCP*>	[0..1]	±		262
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		262
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		262
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		262
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		263
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		263
Or}	NonCleared <*NonClrd*>	[1..1]			263
{Or	Reason <*Rsn*>	[1..1]	CodeSet		264
Or}	Counterparties <*CtrPties*>	[1..1]			264
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			264
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		265
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		265
	OtherCounterparty <*OthrCtrPty*>	[0..1]			265
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		265
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		266
	Value2 <*Val2*>	[0..1]			266
{Or	Cleared <*Clrd*>	[1..1]			267
{Or	Reason <*Rsn*>	[1..1]	CodeSet		268
Or}	Details <*Dtls*>	[1..1]		C34	268
	CCP <*CCP*>	[0..1]	±		269
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		269
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		269
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		269
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		270
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		270
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		270
Or	IntendToClear <*IntndToClear*>	[1..1]			271
{Or	Reason <*Rsn*>	[1..1]	CodeSet		271

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	Details <*Dtls*>	[1..1]		C35	271
	CCP <*CCP*>	[0..1]	±		272
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		272
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		272
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		272
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		273
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		273
Or}	NonCleared <*NonClrd*>	[1..1]			273
{Or	Reason <*Rsn*>	[1..1]	CodeSet		274
Or}	Counterparties <*CtrPties*>	[1..1]			274
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			274
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		275
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		275
	OtherCounterparty <*OthrCtrPty*>	[0..1]			275
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		275
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		276
	MasterAgreementType <*MstrAgrmtTp*>	[0..1]		C36	276
	Value1 <*Val1*>	[0..1]			276
{Or	Type <*Tp*>	[1..1]	CodeSet		277
Or}	Proprietary <*Prtry*>	[1..1]	Text		277
	Value2 <*Val2*>	[0..1]			277
{Or	Type <*Tp*>	[1..1]	CodeSet		277
Or}	Proprietary <*Prtry*>	[1..1]	Text		277
	MasterAgreementVersion <*MstrAgrmtVrsn*>	[0..1]		C37	277
	Value1 <*Val1*>	[0..1]	Text		278
	Value2 <*Val2*>	[0..1]	Text		278
	IntraGroup <*IntraGrp*>	[0..1]	±	C22	278
	PostTradeRiskReduction <*PstTradRskRdctn*>	[0..1]		C38	278
	Value1 <*Val1*>	[0..1]			279
	Technique <*Tchnq*>	[0..1]	CodeSet		279
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		280

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]			280
	Technique <*Tchnq*>	[0..1]	CodeSet		280
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		281
	DerivativeEvent <*DerivEvt*>	[0..1]		C39	281
	Value1 <*Val1*>	[0..1]		C40	282
	Type <*Tp*>	[0..1]	CodeSet		283
	Identification <*Id*>	[0..1]			284
{Or	EventIdentifier <*EvtIdr*>	[1..1]	IdentifierSet		284
Or}	PostTradeRiskReductionIdentifier <*PstTradRskRdctnIdr*>	[1..1]			284
	Structurer <*Strr*>	[1..1]	IdentifierSet		285
	Identification <*Id*>	[1..1]	Text		285
	TimeStamp <*TmStmp*>	[0..1]	±		285
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		285
	Value2 <*Val2*>	[0..1]		C40	285
	Type <*Tp*>	[0..1]	CodeSet		286
	Identification <*Id*>	[0..1]			287
{Or	EventIdentifier <*EvtIdr*>	[1..1]	IdentifierSet		287
Or}	PostTradeRiskReductionIdentifier <*PstTradRskRdctnIdr*>	[1..1]			287
	Structurer <*Strr*>	[1..1]	IdentifierSet		288
	Identification <*Id*>	[1..1]	Text		288
	TimeStamp <*TmStmp*>	[0..1]	±		288
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		288
	PlatformIdentifier <*PltfmIdr*>	[0..1]	±	C41	288
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	±	C42	289
	EffectiveDate <*FctvDt*>	[0..1]	±	C43	289
	ExpirationDate <*XprtnDt*>	[0..1]	±	C43	290
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	±	C43	290
	SettlementDate <*SttlmDt*>	[0..*]	±	C43	291
	DeliveryType <*DlvryTp*>	[0..1]		C44	291
	Value1 <*Val1*>	[0..1]	CodeSet		291
	Value2 <*Val2*>	[0..1]	CodeSet		292

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionPrice <*TxPric*>	[0..1]	±	C45	292
	PriceScheduleUnadjustedEffectiveDate <*PricSchdlUadjstdFctvDt*>	[0..*]	±	C43	292
	PriceScheduleUnadjustedEndDate <*PricSchdlUadjstdEndDt*>	[0..*]	±	C43	293
	TransactionSchedulePrice <*TxSchdlPric*>	[0..*]	±	C45	293
	PackagePrice <*PackgPric*>	[0..1]	±	C45	294
	NotionalAmountFirstLeg <*NtnlAmtFrstLeg*>	[0..1]		C16	294
	Value1 <*Val1*>	[0..1]	±		295
	Value2 <*Val2*>	[0..1]	±		295
	NotionalAmountFirstLegUnadjustedEffectiveDate <*NtnlAmtFrstLegUadjstdFctvDt*>	[0..*]	±	C43	295
	NotionalAmountFirstLegUnadjustedEndDate <*NtnlAmtFrstLegUadjstdEndDt*>	[0..*]	±	C43	296
	NotionalAmountFirstLegScheduleAmount <*NtnlAmtFrstLegSchdlAmt*>	[0..*]		C16	296
	Value1 <*Val1*>	[0..1]	±		296
	Value2 <*Val2*>	[0..1]	±		297
	NotionalQuantityFirstLeg <*NtnlQtyFrstLeg*>	[0..1]		C29	297
	Value1 <*Val1*>	[0..1]	Quantity		297
	Value2 <*Val2*>	[0..1]	Quantity		297
	NotionalQuantityFirstLegUnadjustedEffectiveDate <*NtnlQtyFrstLegUadjstdFctvDt*>	[0..*]	±	C43	298
	NotionalQuantityFirstLegUnadjustedEndDate <*NtnlQtyFrstLegUadjstdEndDt*>	[0..*]	±	C43	298
	NotionalQuantityFirstLegScheduleQuantity <*NtnlQtyFrstLegSchdlQty*>	[0..*]		C29	298
	Value1 <*Val1*>	[0..1]	Quantity		299
	Value2 <*Val2*>	[0..1]	Quantity		299
	NotionalAmountSecondLeg <*NtnlAmtScndLeg*>	[0..1]		C16	299
	Value1 <*Val1*>	[0..1]	±		300
	Value2 <*Val2*>	[0..1]	±		300
	NotionalAmountSecondLegUnadjustedEffectiveDate <*NtnlAmtScndLegUadjstdFctvDt*>	[0..*]	±	C43	300
	NotionalAmountSecondLegUnadjustedEndDate <*NtnlAmtScndLegUadjstdEndDt*>	[0..*]	±	C43	301
	NotionalAmountSecondLegScheduleAmount <*NtnlAmtScndLegSchdlAmt*>	[0..*]		C16	301

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		301
	Value2 <Val2>	[0..1]	±		302
	NotionalQuantitySecondLeg <NtnlQtyScndLeg>	[0..1]		C29	302
	Value1 <Val1>	[0..1]	Quantity		302
	Value2 <Val2>	[0..1]	Quantity		302
	NotionalQuantitySecondLegUnadjustedEffectiveDate <NtnlQtyScndLegUadjstdFctvDt>	[0..*]	±	C43	303
	NotionalQuantitySecondLegUnadjustedEndDate <NtnlQtyScndLegUadjstdEndDt>	[0..*]	±	C43	303
	NotionalQuantitySecondLegScheduleQuantity <NtnlQtyScndLegSchdlQty>	[0..*]		C29	303
	Value1 <Val1>	[0..1]	Quantity		304
	Value2 <Val2>	[0..1]	Quantity		304
	OtherPayment <OthrPmt>	[0..*]		C47	304
	OtherPaymentType <OthrPmtTp>	[0..1]		C48	305
	Value1 <Val1>	[0..1]	±		305
	Value2 <Val2>	[0..1]	±		306
	OtherPaymentAmount <OthrPmtAmt>	[0..1]		C16	306
	Value1 <Val1>	[0..1]	±		306
	Value2 <Val2>	[0..1]	±		307
	OtherPaymentDate <OthrPmtDt>	[0..1]	±	C43	307
	OtherPaymentPayer <OthrPmtPyer>	[0..1]	±	C13	307
	OtherPaymentReceiver <OthrPmtRcvr>	[0..1]	±	C13	308
	InterestFixedRateFirstLeg <IntrstFxdRateFrstLeg>	[0..1]		C49	308
	Value1 <Val1>	[0..1]	±		309
	Value2 <Val2>	[0..1]	±		309
	InterestFixedRateFirstLegDayCount <IntrstFxdRateFrstLegDayCnt>	[0..1]		C50	309
	Value1 <Val1>	[0..1]	±		310
	Value2 <Val2>	[0..1]	±		310
	InterestFixedRateFirstLegPaymentFrequencyUnit <IntrstFxdRateFrstLegPmtFrqcyUnit>	[0..1]		C51	310
	Value1 <Val1>	[0..1]	CodeSet		311
	Value2 <Val2>	[0..1]	CodeSet		311

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InterestFixedRateFirstLegPaymentFrequencyValue <*IntrstFxdRateFrstLegPmtFrqcyVal*>	[0..1]	±	C52	312
	InterestFloatingRateFirstLegIdentification <*IntrstFltgRateFrstLegId*>	[0..1]	±	C53	312
	InterestFloatingRateFirstLegCode <*IntrstFltgRateFrstLegCd*>	[0..1]		C54	312
	Value1 <*Val1*>	[0..1]	CodeSet		313
	Value2 <*Val2*>	[0..1]	CodeSet		313
	InterestFloatingRateFirstLegName <*IntrstFltgRateFrstLegNm*>	[0..1]		C55	313
	Value1 <*Val1*>	[0..1]	Text		314
	Value2 <*Val2*>	[0..1]	Text		314
	InterestFloatingRateFirstLegDayCount <*IntrstFltgRateFrstLegDayCnt*>	[0..1]		C50	314
	Value1 <*Val1*>	[0..1]	±		314
	Value2 <*Val2*>	[0..1]	±		315
	InterestFloatingRateFirstLegPaymentFrequencyUnit <*IntrstFltgRateFrstLegPmtFrqcyUnit*>	[0..1]		C51	315
	Value1 <*Val1*>	[0..1]	CodeSet		315
	Value2 <*Val2*>	[0..1]	CodeSet		316
	InterestFloatingRateFirstLegPaymentFrequencyValue <*IntrstFltgRateFrstLegPmtFrqcyVal*>	[0..1]	±	C52	316
	InterestFloatingRateFirstLegReferencePeriodUnit <*IntrstFltgRateFrstLegRefPrdUnit*>	[0..1]		C51	317
	Value1 <*Val1*>	[0..1]	CodeSet		317
	Value2 <*Val2*>	[0..1]	CodeSet		318
	InterestFloatingRateFirstLegReferencePeriodValue <*IntrstFltgRateFrstLegRefPrdVal*>	[0..1]	±	C52	318
	InterestFloatingRateFirstLegResetFrequencyUnit <*IntrstFltgRateFrstLegRstFrqcyUnit*>	[0..1]		C51	319
	Value1 <*Val1*>	[0..1]	CodeSet		319
	Value2 <*Val2*>	[0..1]	CodeSet		320
	InterestFloatingRateFirstLegResetFrequencyValue <*IntrstFltgRateFrstLegRstFrqcyVal*>	[0..1]	±	C52	320
	InterestFloatingRateFirstLegSpread <*IntrstFltgRateFrstLegSprd*>	[0..1]		C56	320
	Value1 <*Val1*>	[0..1]	±		321
	Value2 <*Val2*>	[0..1]	±		321
	InterestRateFixedSecondLeg <*IntrstRateFxdScndLeg*>	[0..1]		C49	321

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		322
	Value2 <*Val2*>	[0..1]	±		322
	InterestFixedRateSecondLegDayCount <*IntrstFxdRateScndLegDayCnt*>	[0..1]		C50	322
	Value1 <*Val1*>	[0..1]	±		323
	Value2 <*Val2*>	[0..1]	±		323
	InterestFixedRateSecondLegPaymentFrequencyUnit <*IntrstFxdRateScndLegPmtFrqcyUnit*>	[0..1]		C51	323
	Value1 <*Val1*>	[0..1]	CodeSet		324
	Value2 <*Val2*>	[0..1]	CodeSet		324
	InterestFixedRateSecondLegPaymentFrequencyValue <*IntrstFxdRateScndLegPmtFrqcyVal*>	[0..1]	±	C52	325
	InterestFloatingRateSecondLegIdentification <*IntrstFltgRateScndLegId*>	[0..1]	±	C53	325
	InterestFloatingRateSecondLegCode <*IntrstFltgRateScndLegCd*>	[0..1]		C54	326
	Value1 <*Val1*>	[0..1]	CodeSet		326
	Value2 <*Val2*>	[0..1]	CodeSet		326
	InterestFloatingRateSecondLegName <*IntrstFltgRateScndLegNm*>	[0..1]		C55	326
	Value1 <*Val1*>	[0..1]	Text		327
	Value2 <*Val2*>	[0..1]	Text		327
	InterestFloatingRateSecondLegDayCount <*IntrstFltgRateScndLegDayCnt*>	[0..1]		C50	327
	Value1 <*Val1*>	[0..1]	±		328
	Value2 <*Val2*>	[0..1]	±		328
	InterestFloatingRateSecondLegPaymentFrequencyUnit <*IntrstFltgRateScndLegPmtFrqcyUnit*>	[0..1]		C51	328
	Value1 <*Val1*>	[0..1]	CodeSet		329
	Value2 <*Val2*>	[0..1]	CodeSet		329
	InterestFloatingRateSecondLegPaymentFrequencyValue <*IntrstFltgRateScndLegPmtFrqcyVal*>	[0..1]	±	C52	330
	InterestFloatingRateSecondLegReferencePeriodUnit <*IntrstFltgRateScndLegRefPrdUnit*>	[0..1]		C51	330
	Value1 <*Val1*>	[0..1]	CodeSet		330
	Value2 <*Val2*>	[0..1]	CodeSet		331
	InterestFloatingRateSecondLegReferencePeriodValue <*IntrstFltgRateScndLegRefPrdVal*>	[0..1]	±	C52	331

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestFloatingRateSecondLegResetFrequencyUnit <*IntrstFltgRateScndLegRstFrqcyUnit*>	[0..1]		C51	332
	Value1 <*Val1*>	[0..1]	CodeSet		332
	Value2 <*Val2*>	[0..1]	CodeSet		333
	InterestFloatingRateSecondLegResetFrequencyValue <*IntrstFltgRateScndLegRstFrqcyVal*>	[0..1]	±	C52	333
	InterestFloatingRateSecondLegSpread <*IntrstFltgRateScndLegSprd*>	[0..1]		C56	334
	Value1 <*Val1*>	[0..1]	±		334
	Value2 <*Val2*>	[0..1]	±		334
	PackageSpread <*PackgSprd*>	[0..1]		C56	335
	Value1 <*Val1*>	[0..1]	±		335
	Value2 <*Val2*>	[0..1]	±		335
	CurrencyExchangeRate <*CcyXchgRate*>	[0..1]		C57	336
	Value1 <*Val1*>	[0..1]	Rate		336
	Value2 <*Val2*>	[0..1]	Rate		336
	CurrencyForwardExchangeRate <*CcyFwdXchgRate*>	[0..1]		C57	336
	Value1 <*Val1*>	[0..1]	Rate		337
	Value2 <*Val2*>	[0..1]	Rate		337
	CurrencyExchangeRateBasis <*CcyXchgRateBsis*>	[0..1]		C58	337
	Value1 <*Val1*>	[0..1]	±		338
	Value2 <*Val2*>	[0..1]	±		338
	Commodity <*Cmmdty*>	[0..1]	±	C59	338
	EnergyDeliveryPointOrZone <*NrgyDlvryPtOrZone*>	[0..*]		C60	339
	Value1 <*Val1*>	[0..1]	±		339
	Value2 <*Val2*>	[0..1]	±		339
	EnergyInterConnectionPoint <*NrgyIntrCnnctnPt*>	[0..1]		C60	340
	Value1 <*Val1*>	[0..1]	±		340
	Value2 <*Val2*>	[0..1]	±		340
	EnergyLoadType <*NrgyLdTp*>	[0..1]		C61	340
	Value1 <*Val1*>	[0..1]	CodeSet		341
	Value2 <*Val2*>	[0..1]	CodeSet		341
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C62	342

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	EnergyDeliveryInterval <*NrgyDlvryIntrvl*>	[0..*]		C63	343
	Value1 <*Val1*>	[0..1]	±	C64	343
	Value2 <*Val2*>	[0..1]	±	C64	343
	EnergyDate <*NrgyDt*>	[0..1]		C65	344
	Value1 <*Val1*>	[0..1]			344
	FromDate <*FrDt*>	[0..1]	Date		345
	ToDate <*ToDt*>	[0..1]	Date		345
	Value2 <*Val2*>	[0..1]			345
	FromDate <*FrDt*>	[0..1]	Date		345
	ToDate <*ToDt*>	[0..1]	Date		345
	EnergyDuration <*NrgyDrtn*>	[0..1]		C66	345
	Value1 <*Val1*>	[0..1]	CodeSet		346
	Value2 <*Val2*>	[0..1]	CodeSet		346
	EnergyWeekDay <*NrgyWkDay*>	[0..*]		C67	347
	Value1 <*Val1*>	[0..1]	CodeSet		347
	Value2 <*Val2*>	[0..1]	CodeSet		348
	EnergyDeliveryCapacity <*NrgyDlvryCpcty*>	[0..1]		C29	348
	Value1 <*Val1*>	[0..1]	Quantity		349
	Value2 <*Val2*>	[0..1]	Quantity		349
	EnergyQuantityUnit <*NrgyQtyUnit*>	[0..1]		C68	349
	Value1 <*Val1*>	[0..1]	±		349
	Value2 <*Val2*>	[0..1]	±		350
	EnergyPriceTimeIntervalQuantity <*NrgyPricTmIntrvlQty*>	[0..1]		C16	350
	Value1 <*Val1*>	[0..1]	±		350
	Value2 <*Val2*>	[0..1]	±		351
	OptionType <*OptnTp*>	[0..1]		C69	351
	Value1 <*Val1*>	[0..1]	CodeSet		351
	Value2 <*Val2*>	[0..1]	CodeSet		352
	OptionExerciseStyle <*OptnExrcStyle*>	[0..*]		C70	352
	Value1 <*Val1*>	[0..1]	CodeSet		352
	Value2 <*Val2*>	[0..1]	CodeSet		353

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	OptionStrikePrice <*OptnStrkPric*>	[0..1]	±	C71	353
	OptionStrikePriceScheduleUnadjustedEffectiveDate <*OptnStrkPricSchdlUadjstdFctvDt*>	[0..*]	±	C43	353
	OptionStrikePriceScheduleUnadjustedEndDate <*OptnStrkPricSchdlUadjstdEndDt*>	[0..*]	±	C43	354
	OptionStrikePriceScheduleAmount <*OptnStrkPricSchdlAmt*>	[0..*]	±	C71	354
	OptionPremiumAmount <*OptnPrmAmt*>	[0..1]		C72	355
	Value1 <*Val1*>	[0..1]	Amount	C1, C5	355
	Value2 <*Val2*>	[0..1]	Amount	C1, C5	356
	OptionPremiumPaymentDate <*OptnPrmPmtDt*>	[0..1]	±	C43	356
	OptionMaturityDateOfUnderlying <*OptnMtrtyDtOfUndrlyg*>	[0..1]	±	C43	357
	CreditSeniority <*CdtSnrty*>	[0..1]		C73	357
	Value1 <*Val1*>	[0..1]	CodeSet		357
	Value2 <*Val2*>	[0..1]	CodeSet		358
	CreditReferenceParty <*CdtRefPty*>	[0..1]		C74	358
	Value1 <*Val1*>	[0..1]	±		358
	Value2 <*Val2*>	[0..1]	±		359
	CreditSeries <*CdtSrs*>	[0..1]		C75	359
	Value1 <*Val1*>	[0..1]	Quantity		359
	Value2 <*Val2*>	[0..1]	Quantity		360
	CreditVersion <*CdtVrsn*>	[0..1]		C75	360
	Value1 <*Val1*>	[0..1]	Quantity		360
	Value2 <*Val2*>	[0..1]	Quantity		360
	CreditIndexFactor <*CdtIndxFctr*>	[0..1]	±	C76	360
	CreditTranche <*CdtTrch*>	[0..1]		C77	361
	Value1 <*Val1*>	[0..1]	±		361
	Value2 <*Val2*>	[0..1]	±		362
	Level <*Lvl*>	[0..1]	±		362

8.1.11.14.1 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Specifies whether the information on the reporting tracking numbers are matching or not.

Impacted by: C27 "OneElementPresentRule"

ReportTrackingNumber <RptTrckgNb> contains the following elements (see "CompareText2" on page 394 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Text		394
	Value2 *<Val2>*	[0..1]	Text		394

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.2 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [0..1]

Definition: Specifies whether the information on the Unique Transaction Identifiers are matching or not.

Impacted by: C28 "OneElementPresentRule"

UniqueTransactionIdentifier <UnqTxIdr> contains the following **CompareUniqueTransactionIdentifier2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		247
	Value2 *<Val2>*	[0..1]	±		248

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		172
Or}	Proprietary *<Prtry>*	[1..1]	±		172

8.1.11.14.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		172
Or}	Proprietary <*Prtry*>	[1..1]	±		172

8.1.11.14.3 PriorUniqueTransactionIdentifier <PrrUnqTxIdr>

Presence: [0..1]

Definition: Specifies whether the information on the Prior Unique Transaction Identifiers are matching or not.

Impacted by: C28 "OneElementPresentRule"

PriorUniqueTransactionIdentifier <PrrUnqTxIdr> contains the following **CompareUniqueTransactionIdentifier2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		248
	Value2 <*Val2*>	[0..1]	±		248

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		172
Or}	Proprietary <*Prtry*>	[1..1]	±		172

8.1.11.14.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		172
Or}	Proprietary <*Prtry*>	[1..1]	±		172

8.1.11.14.4 SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxIdr>

Presence: [0..1]

Definition: Specifies whether the information on the Subsequent Position Unique Transaction Identifiers are matching or not.

Impacted by: C28 "OneElementPresentRule"

SubsequentPositionUniqueTransactionIdentifier <SbsqntPosUnqTxIdr> contains the following **CompareUniqueTransactionIdentifier2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		249
	Value2 <*Val2*>	[0..1]	±		249

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.4.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		172
Or}	Proprietary <*Prtry*>	[1..1]	±		172

8.1.11.14.4.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		172
Or}	Proprietary *<Prtry>*	[1..1]	±		172

8.1.11.14.5 Delta <Dlta>

Presence: [0..1]

Definition: Specifies whether the information on the delta are matching or not.

Impacted by: C29 "OneElementPresentRule"

Delta <Dlta> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Quantity		250
	Value2 *<Val2>*	[0..1]	Quantity		250

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.14.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.14.6 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the information on the trade confirmations are matching or not.

Impacted by: C30 "OneElementPresentRule"

TradeConfirmation <TradConf> contains the following **CompareTradeConfirmation2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		251
	Value2 <*Val2*>	[0..1]	±		251

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.6.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "TradeConfirmation3Choice" on page 230 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <*Confd*>	[1..1]	±	C31	231
Or}	NonConfirmed <*NonConfd*>	[1..1]	±		231

8.1.11.14.6.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "TradeConfirmation3Choice" on page 230 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <*Confd*>	[1..1]	±	C31	231
Or}	NonConfirmed <*NonConfd*>	[1..1]	±		231

8.1.11.14.7 TradeClearingObligation <TradClrOblgtn>

Presence: [0..1]

Definition: Specifies whether the information on the trade clearing obligations are matching or not.

Impacted by: C32 "OneElementPresentRule"

TradeClearingObligation <TradClrOblgtn> contains the following **CompareTradeClearingObligation1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		252
	Value2 *<Val2>*	[0..1]	CodeSet		252

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.7.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ClearingObligationType1Code" on page 704

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

8.1.11.14.7.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ClearingObligationType1Code" on page 704

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

8.1.11.14.8 TradeClearingStatus <TradClrSts>

Presence: [0..1]

Definition: Specifies whether the information on the trade clearing statuses are matching or not.

Impacted by: C33 "OneElementPresentRule"

TradeClearingStatus <TradClrSts> contains the following **CompareTradeClearingStatus3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			256
{Or	Cleared <*Clrd*>	[1..1]			257
{Or	Reason <*Rsn*>	[1..1]	CodeSet		258
Or}	Details <*Dtls*>	[1..1]		C34	258
	CCP <*CCP*>	[0..1]	±		259
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		259
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		259
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		259
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		260
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		260
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		260
Or	IntendToClear <*IntndToClear*>	[1..1]			261
{Or	Reason <*Rsn*>	[1..1]	CodeSet		261
Or}	Details <*Dtls*>	[1..1]		C35	261
	CCP <*CCP*>	[0..1]	±		262
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		262
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		262
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		262
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		263
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		263
Or}	NonCleared <*NonClrd*>	[1..1]			263
{Or	Reason <*Rsn*>	[1..1]	CodeSet		264
Or}	Counterparties <*CtrPties*>	[1..1]			264
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			264
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		265
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		265
	OtherCounterparty <*OthrCtrPty*>	[0..1]			265
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		265
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		266
	Value2 <*Val2*>	[0..1]			266

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			267
{Or	Reason <*Rsn*>	[1..1]	CodeSet		268
Or}	Details <*Dtls*>	[1..1]		C34	268
	CCP <*CCP*>	[0..1]	±		269
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		269
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		269
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		269
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		270
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		270
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		270
Or	IntendToClear <*IntndToClear*>	[1..1]			271
{Or	Reason <*Rsn*>	[1..1]	CodeSet		271
Or}	Details <*Dtls*>	[1..1]		C35	271
	CCP <*CCP*>	[0..1]	±		272
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		272
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		272
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		272
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		273
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		273
Or}	NonCleared <*NonClrd*>	[1..1]			273
{Or	Reason <*Rsn*>	[1..1]	CodeSet		274
Or}	Counterparties <*CtrPties*>	[1..1]			274
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			274
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		275
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		275
	OtherCounterparty <*OthrCtrPty*>	[0..1]			275
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		275
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		276

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.8.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **Cleared23Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			257
{Or	Reason <*Rsn*>	[1..1]	CodeSet		258
Or}	Details <*Dtls*>	[1..1]		C34	258
	CCP <*CCP*>	[0..1]	±		259
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		259
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		259
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		259
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		260
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		260
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		260
Or	IntendToClear <*IntndToClear*>	[1..1]			261
{Or	Reason <*Rsn*>	[1..1]	CodeSet		261
Or}	Details <*Dtls*>	[1..1]		C35	261
	CCP <*CCP*>	[0..1]	±		262
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		262
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		262
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		262
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		263
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		263
Or}	NonCleared <*NonClrd*>	[1..1]			263
{Or	Reason <*Rsn*>	[1..1]	CodeSet		264
Or}	Counterparties <*CtrPties*>	[1..1]			264
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			264
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		265
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		265
	OtherCounterparty <*OthrCtrPty*>	[0..1]			265
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		265
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		266

8.1.11.14.8.1.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Reason <*Rsn*>	[1..1]	CodeSet		258
Or}	Details <*Dtls*>	[1..1]		C34	258
	CCP <*CCP*>	[0..1]	±		259
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		259
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		259
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		259
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		260
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		260
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		260

8.1.11.14.8.1.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 719

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

8.1.11.14.8.1.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C34 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP <*CCP*>	[0..1]	±		259
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		259
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		259
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		259
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		260
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		260
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		260

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

8.1.11.14.8.1.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.11.14.8.1.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 729

8.1.11.14.8.1.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 729

8.1.11.14.8.1.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		172
Or}	Proprietary *<Prtry>*	[1..1]	±		172

8.1.11.14.8.1.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		172
Or}	Proprietary *<Prtry>*	[1..1]	±		172

8.1.11.14.8.1.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.11.14.8.1.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 704

CodeName	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.

8.1.11.14.8.1.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Reason <*Rsn*>	[1..1]	CodeSet		261
Or}	Details <*Dtls*>	[1..1]		C35	261
	CCP <*CCP*>	[0..1]	±		262
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		262
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		262
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		262
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		263
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		263

8.1.11.14.8.1.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 719

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

8.1.11.14.8.1.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C35 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP <*CCP*>	[0..1]	±		262
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		262
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		262
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		262
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		263
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		263

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

8.1.11.14.8.1.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.11.14.8.1.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 729

8.1.11.14.8.1.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 729

8.1.11.14.8.1.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		379
Or}	Proprietary <Prtry>	[1..1]			379
	Identification <Id>	[1..1]	Text		380
	Issuer <Issr>	[0..1]	Text		380

8.1.11.14.8.1.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 379 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <UnqTxIdr>	[1..1]	IdentifierSet		379
Or}	Proprietary <Prtry>	[1..1]			379
	Identification <Id>	[1..1]	Text		380
	Issuer <Issr>	[0..1]	Text		380

8.1.11.14.8.1.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	LEI <LEI>	[1..1]	IdentifierSet		429
Or	Other <Othr>	[1..1]	±		429
Or}	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	429

8.1.11.14.8.1.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Reason *<Rsn>*	[1..1]	CodeSet		264
Or}	Counterparties *<CtrPties>*	[1..1]			264
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			264
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		265
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		265
	OtherCounterparty *<OthrCtrPty>*	[0..1]			265
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		265
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		266

8.1.11.14.8.1.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 719

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

8.1.11.14.8.1.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			264
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		265
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		265
	OtherCounterparty *<OthrCtrPty>*	[0..1]			265
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		265
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		266

8.1.11.14.8.1.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		265
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		265

8.1.11.14.8.1.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 704

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

8.1.11.14.8.1.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 735

8.1.11.14.8.1.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		265
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		266

8.1.11.14.8.1.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 704

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

8.1.11.14.8.1.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 735

8.1.11.14.8.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **Cleared23Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			267
{Or	Reason <*Rsn*>	[1..1]	CodeSet		268
Or}	Details <*Dtls*>	[1..1]		C34	268
	CCP <*CCP*>	[0..1]	±		269
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		269
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		269
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		269
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		270
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		270
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		270
Or	IntendToClear <*IntndToClear*>	[1..1]			271
{Or	Reason <*Rsn*>	[1..1]	CodeSet		271
Or}	Details <*Dtls*>	[1..1]		C35	271
	CCP <*CCP*>	[0..1]	±		272
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		272
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		272
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		272
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		273
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		273
Or}	NonCleared <*NonClrd*>	[1..1]			273
{Or	Reason <*Rsn*>	[1..1]	CodeSet		274
Or}	Counterparties <*CtrPties*>	[1..1]			274
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			274
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		275
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		275
	OtherCounterparty <*OthrCtrPty*>	[0..1]			275
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		275
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		276

8.1.11.14.8.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Reason <*Rsn*>	[1..1]	CodeSet		268
Or}	Details <*Dtls*>	[1..1]		C34	268
	CCP <*CCP*>	[0..1]	±		269
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		269
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		269
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		269
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		270
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		270
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		270

8.1.11.14.8.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 719

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

8.1.11.14.8.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C34 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP <*CCP*>	[0..1]	±		269
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		269
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		269
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		269
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		270
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		270
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		270

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

8.1.11.14.8.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.11.14.8.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 729

8.1.11.14.8.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 729

8.1.11.14.8.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		172
Or}	Proprietary *<Prtry>*	[1..1]	±		172

8.1.11.14.8.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		172
Or}	Proprietary *<Prtry>*	[1..1]	±		172

8.1.11.14.8.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.11.14.8.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 704

CodeName	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.

8.1.11.14.8.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Reason <*Rsn*>	[1..1]	CodeSet		271
Or}	Details <*Dtls*>	[1..1]		C35	271
	CCP <*CCP*>	[0..1]	±		272
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		272
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		272
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		272
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		273
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		273

8.1.11.14.8.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 719

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

8.1.11.14.8.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C35 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP <*CCP*>	[0..1]	±		272
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		272
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		272
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		272
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		273
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		273

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

8.1.11.14.8.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.11.14.8.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 729

8.1.11.14.8.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 729

8.1.11.14.8.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 379 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		379
Or}	Proprietary *<Prtry>*	[1..1]			379
	Identification *<Id>*	[1..1]	Text		380
	Issuer *<Issr>*	[0..1]	Text		380

8.1.11.14.8.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 379 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		379
Or}	Proprietary *<Prtry>*	[1..1]			379
	Identification *<Id>*	[1..1]	Text		380
	Issuer *<Issr>*	[0..1]	Text		380

8.1.11.14.8.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.11.14.8.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Reason *<Rsn>*	[1..1]	CodeSet		274
Or}	Counterparties *<CtrPties>*	[1..1]			274
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			274
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		275
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		275
	OtherCounterparty *<OthrCtrPty>*	[0..1]			275
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		275
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		276

8.1.11.14.8.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 719

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

8.1.11.14.8.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ReportingCounterparty *<RptgCtrPty>*	[1..1]			274
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		275
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		275
	OtherCounterparty *<OthrCtrPty>*	[0..1]			275
	ClearingExemptionException *<ClrXmptnXcptn>*	[1..*]	CodeSet		275
	NonClearingReasonInformation *<NonClrRsnInf>*	[0..1]	Text		276

8.1.11.14.8.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		275
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		275

8.1.11.14.8.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 704

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

8.1.11.14.8.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 735

8.1.11.14.8.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		275
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		276

8.1.11.14.8.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 704

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

8.1.11.14.8.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 735

8.1.11.14.9 MasterAgreementType <MstrAgrmtTp>

Presence: [0..1]

Definition: Specifies whether the information on the master agreement types are matching or not.

Impacted by: C36 "OneElementPresentRule"

MasterAgreementType <MstrAgrmtTp> contains the following **CompareMasterAgreementType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			276
{Or	Type <*Tp*>	[1..1]	CodeSet		277
Or}	Proprietary <*Prtry*>	[1..1]	Text		277
	Value2 <*Val2*>	[0..1]			277
{Or	Type <*Tp*>	[1..1]	CodeSet		277
Or}	Proprietary <*Prtry*>	[1..1]	Text		277

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.9.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following **AgreementType2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		277
Or}	Proprietary <*Prtry*>	[1..1]	Text		277

8.1.11.14.9.1.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 710

8.1.11.14.9.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max50Text" on page 736

8.1.11.14.9.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following **AgreementType2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		277
Or}	Proprietary <*Prtry*>	[1..1]	Text		277

8.1.11.14.9.2.1 Type <Tp>

Presence: [1..1]

Definition: Name of the identification scheme, in a coded form as published in an external list.

Datatype: "ExternalAgreementType1Code" on page 710

8.1.11.14.9.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Name of the identification scheme, in a free text form.

Datatype: "Max50Text" on page 736

8.1.11.14.10 MasterAgreementVersion <MstrAgrmtVrsn>

Presence: [0..1]

Definition: Specifies whether the information on the master agreement versions are matching or not.

Impacted by: C37 "OneElementPresentRule"

MasterAgreementVersion <MstrAgrmtVrsn> contains the following **CompareMax50Text1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Text		278
	Value2 <*Val2*>	[0..1]	Text		278

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.10.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max50Text" on page 736

8.1.11.14.10.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max50Text" on page 736

8.1.11.14.11 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Specifies whether the information on the intra groups are matching or not.

Impacted by: C22 "OneElementPresentRule"

IntraGroup <IntraGrp> contains the following elements (see "CompareTrueFalseIndicator3" on page 366 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Indicator		366
	Value2 <*Val2*>	[0..1]	Indicator		366

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.12 PostTradeRiskReduction <PstTradRskRdctn>

Presence: [0..1]

Definition: Specifies whether the information on the post trade risk reductions are matching or not.

Impacted by: C38 "OneElementPresentRule"

PostTradeRiskReduction <PstTradRskRdctn> contains the following **ComparePostTradeRiskReduction2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			279
	Technique <*Tchnq*>	[0..1]	CodeSet		279
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		280
	Value2 <*Val2*>	[0..1]			280
	Technique <*Tchnq*>	[0..1]	CodeSet		280
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		281

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.12.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following **PTRREvent3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[0..1]	CodeSet		279
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		280

8.1.11.14.12.1.1 Technique <Tchnq>

Presence: [0..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 725

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

8.1.11.14.12.1.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.11.14.12.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following **PTRREvent3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[0..1]	CodeSet		280
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		281

8.1.11.14.12.2.1 Technique <Tchnq>

Presence: [0..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 725

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

8.1.11.14.12.2.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.11.14.13 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Specifies whether the information on the derivative event are matching or not.

Impacted by: C39 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **CompareDerivativeEvent1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]		C40	282
	Type <*Tp*>	[0..1]	CodeSet		283
	Identification <*Id*>	[0..1]			284
{Or	EventIdentifier <*EvtIdr*>	[1..1]	IdentifierSet		284
Or}	PostTradeRiskReductionIdentifier <*PstTradRskRdctnIdr*>	[1..1]			284
	Structurer <*Strr*>	[1..1]	IdentifierSet		285
	Identification <*Id*>	[1..1]	Text		285
	TimeStamp <*TmStmp*>	[0..1]	±		285
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		285
	Value2 <*Val2*>	[0..1]		C40	285
	Type <*Tp*>	[0..1]	CodeSet		286
	Identification <*Id*>	[0..1]			287
{Or	EventIdentifier <*EvtIdr*>	[1..1]	IdentifierSet		287
Or}	PostTradeRiskReductionIdentifier <*PstTradRskRdctnIdr*>	[1..1]			287
	Structurer <*Strr*>	[1..1]	IdentifierSet		288
	Identification <*Id*>	[1..1]	Text		288
	TimeStamp <*TmStmp*>	[0..1]	±		288
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		288

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.13.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C40 "OneElementPresentRule"

Value1 <Val1> contains the following **DerivativeEvent6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]	CodeSet		283
	Identification <*Id*>	[0..1]			284
{Or	EventIdentifier <*EvtIdr*>	[1..1]	IdentifierSet		284
Or}	PostTradeRiskReductionIdentifier <*PstTradRskRdctnIdr*>	[1..1]			284
	Structurer <*Strr*>	[1..1]	IdentifierSet		285
	Identification <*Id*>	[1..1]	Text		285
	TimeStamp <*TmStmp*>	[0..1]	±		285
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		285

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

8.1.11.14.13.1.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 707

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

8.1.11.14.13.1.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	EventIdentifier <*EvtIdr*>	[1..1]	IdentifierSet		284
Or}	PostTradeRiskReductionIdentifier <*PstTradRskRdctnIdr*>	[1..1]			284
	Structurer <*Strr*>	[1..1]	IdentifierSet		285
	Identification <*Id*>	[1..1]	Text		285

8.1.11.14.13.1.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 731

8.1.11.14.13.1.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Structurer <*Strr*>	[1..1]	IdentifierSet		285
	Identification <*Id*>	[1..1]	Text		285

8.1.11.14.13.1.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 731

8.1.11.14.13.1.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 737

8.1.11.14.13.1.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 167 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		167
Or}	DateTime <*DtTm*>	[1..1]	DateTime		168

8.1.11.14.13.1.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.11.14.13.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C40 "OneElementPresentRule"

Value2 <Val2> contains the following **DerivativeEvent6** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]	CodeSet		286
	Identification <*Id*>	[0..1]			287
{Or	EventIdentifier <*EvtIdr*>	[1..1]	IdentifierSet		287
Or}	PostTradeRiskReductionIdentifier <*PstTradRskRdctnIdr*>	[1..1]			287
	Structurer <*Strr*>	[1..1]	IdentifierSet		288
	Identification <*Id*>	[1..1]	Text		288
	TimeStamp <*TmStmp*>	[0..1]	±		288
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		288

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

8.1.11.14.13.2.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 707

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

8.1.11.14.13.2.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	EventIdentifier <*EvtIdr*>	[1..1]	IdentifierSet		287
Or}	PostTradeRiskReductionIdentifier <*PstTradRskRdctnIdr*>	[1..1]			287
	Structurer <*Strr*>	[1..1]	IdentifierSet		288
	Identification <*Id*>	[1..1]	Text		288

8.1.11.14.13.2.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 731

8.1.11.14.13.2.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Structurer *<Strr>*	[1..1]	IdentifierSet		288
	Identification *<Id>*	[1..1]	Text		288

8.1.11.14.13.2.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 731

8.1.11.14.13.2.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 737

8.1.11.14.13.2.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 167 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Date *<Dt>*	[1..1]	Date		167
Or}	DateTime *<DtTm>*	[1..1]	DateTime		168

8.1.11.14.13.2.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.11.14.14 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Specifies whether the information on the platform identifiers are matching or not.

Impacted by: C41 "OneElementPresentRule"

PlatformIdentifier <PltfmIdr> contains the following elements (see "CompareMICIdentifier3" on page 392 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		393
	Value2 <*Val2*>	[0..1]	IdentifierSet		393

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.15 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Specifies whether the information on the execution time stamps are matching or not.

Impacted by: C42 "OneElementPresentRule"

ExecutionTimeStamp <ExctnTmStmp> contains the following elements (see "CompareDateTime3" on page 365 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	DateTime		365
	Value2 <*Val2*>	[0..1]	DateTime		365

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.16 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Specifies whether the information on the effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

EffectiveDate <FctvDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.17 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Specifies whether the information on the expiration dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

ExpirationDate <XprtnDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.18 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Specifies whether the information on the early termination dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

EarlyTerminationDate <EarlyTermntnDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.19 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Specifies whether the information on the settlement dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

SettlementDate <SttlmDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.20 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Specifies whether the information on the delivery types are matching or not.

Impacted by: C44 "OneElementPresentRule"

DeliveryType <DlvryTp> contains the following **CompareDeliveryType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		291
	Value2 <*Val2*>	[0..1]	CodeSet		292

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.20.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "PhysicalTransferType4Code" on page 722

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.1.11.14.20.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "PhysicalTransferType4Code" on page 722

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.1.11.14.21 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Specifies whether the the transaction prices are matching or not.

Impacted by: C45 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "CompareUnitPrice5" on page 426 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		427
	Value2 <*Val2*>	[0..1]	±		427

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.22 PriceScheduleUnadjustedEffectiveDate <PricSchdlUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

PriceScheduleUnadjustedEffectiveDate <PricSchdlUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.23 PriceScheduleUnadjustedEndDate <PricSchdlUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

PriceScheduleUnadjustedEndDate <PricSchdlUadjstdEndDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.24 TransactionSchedulePrice <TxSchdlPric>

Presence: [0..*]

Definition: Specifies whether the information on the transaction price in effect between the unadjusted effective and end date are matching or not.

Impacted by: C45 "OneElementPresentRule"

TransactionSchedulePrice <TxSchdlPric> contains the following elements (see "CompareUnitPrice5" on page 426 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		427
	Value2 <*Val2*>	[0..1]	±		427

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.25 PackagePrice <PackgPric>

Presence: [0..1]

Definition: Specifies whether the information on the package prices are matching or not.

Impacted by: C45 "OneElementPresentRule"

PackagePrice <PackgPric> contains the following elements (see "CompareUnitPrice5" on page 426 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		427
	Value2 <*Val2*>	[0..1]	±		427

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.26 NotionalAmountFirstLeg <NtnlAmtFrstLeg>

Presence: [0..1]

Definition: Specifies whether the information on the notional amount first legs are matching or not.

Impacted by: C16 "OneElementPresentRule"

NotionalAmountFirstLeg <NtnlAmtFrstLeg> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		295
	Value2 <*Val2*>	[0..1]	±		295

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.26.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.11.14.26.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.11.14.27 NotionalAmountFirstLegUnadjustedEffectiveDate <NtnlAmtFrstLegUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalAmountFirstLegUnadjustedEffectiveDate <NtnlAmtFrstLegUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.28 NotionalAmountFirstLegUnadjustedEndDate <NtnlAmtFrstLegUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalAmountFirstLegUnadjustedEndDate <NtnlAmtFrstLegUadjstdEndDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Date		381
	Value2 *<Val2>*	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.29 NotionalAmountFirstLegScheduleAmount <NtnlAmtFrstLegSchdlAmt>

Presence: [0..*]

Definition: Specifies whether the information on the notional amount in effect on associated effective date of first legs are matching or not.

Impacted by: C16 "OneElementPresentRule"

NotionalAmountFirstLegScheduleAmount <NtnlAmtFrstLegSchdlAmt> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		296
	Value2 *<Val2>*	[0..1]	±		297

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.29.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C5	40
	Sign *<Sgn>*	[0..1]	Indicator		41

8.1.11.14.29.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C5	40
	Sign *<Sgn>*	[0..1]	Indicator		41

8.1.11.14.30 NotionalQuantityFirstLeg <NtnlQtyFrstLeg>

Presence: [0..1]

Definition: Specifies whether the information on the notional quantity first legs are matching or not.

Impacted by: C29 "OneElementPresentRule"

NotionalQuantityFirstLeg <NtnlQtyFrstLeg> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Quantity		297
	Value2 *<Val2>*	[0..1]	Quantity		297

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.30.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.14.30.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.14.31 NotionalQuantityFirstLegUnadjustedEffectiveDate <NtnlQtyFrstLegUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalQuantityFirstLegUnadjustedEffectiveDate <NtnlQtyFrstLegUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.32 NotionalQuantityFirstLegUnadjustedEndDate <NtnlQtyFrstLegUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalQuantityFirstLegUnadjustedEndDate <NtnlQtyFrstLegUadjstdEndDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.33 NotionalQuantityFirstLegScheduleQuantity <NtnlQtyFrstLegSchdlQty>

Presence: [0..*]

Definition: Specifies whether the information on the notional quantity in effect on associated effective date of first legs are matching or not.

Impacted by: C29 "OneElementPresentRule"

NotionalQuantityFirstLegScheduleQuantity <NtnlQtyFrstLegSchdlQty> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		299
	Value2 <*Val2*>	[0..1]	Quantity		299

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.33.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.14.33.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.14.34 NotionalAmountSecondLeg <NtnlAmtScndLeg>

Presence: [0..1]

Definition: Specifies whether the information on the notional amount second legs are matching or not.

Impacted by: C16 "OneElementPresentRule"

NotionalAmountSecondLeg <NtnlAmtScndLeg> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		300
	Value2 <*Val2*>	[0..1]	±		300

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.34.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.11.14.34.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.11.14.35 NotionalAmountSecondLegUnadjustedEffectiveDate <NtnlAmtScndLegUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalAmountSecondLegUnadjustedEffectiveDate <NtnlAmtScndLegUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.36 NotionalAmountSecondLegUnadjustedEndDate <NtnlAmtScndLegUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalAmountSecondLegUnadjustedEndDate <NtnlAmtScndLegUadjstdEndDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.37 NotionalAmountSecondLegScheduleAmount <NtnlAmtScndLegSchdlAmt>

Presence: [0..*]

Definition: Specifies whether the information on the notional amount in effect on associated effective date of second legs are matching or not.

Impacted by: C16 "OneElementPresentRule"

NotionalAmountSecondLegScheduleAmount <NtnlAmtScndLegSchdlAmt> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		301
	Value2 <*Val2*>	[0..1]	±		302

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.37.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.11.14.37.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.11.14.38 NotionalQuantitySecondLeg <NtnlQtyScndLeg>

Presence: [0..1]

Definition: Specifies whether the information on the notional quantity second legs are matching or not.

Impacted by: C29 "OneElementPresentRule"

NotionalQuantitySecondLeg <NtnlQtyScndLeg> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		302
	Value2 <*Val2*>	[0..1]	Quantity		302

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.38.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.14.38.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.14.39 NotionalQuantitySecondLegUnadjustedEffectiveDate <NtnlQtyScndLegUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalQuantitySecondLegUnadjustedEffectiveDate <NtnlQtyScndLegUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.40 NotionalQuantitySecondLegUnadjustedEndDate <NtnlQtyScndLegUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

NotionalQuantitySecondLegUnadjustedEndDate <NtnlQtyScndLegUadjstdEndDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.41 NotionalQuantitySecondLegScheduleQuantity <NtnlQtyScndLegSchdlQty>

Presence: [0..*]

Definition: Specifies whether the information on the notional quantity in effect on associated effective date of second legs are matching or not.

Impacted by: C29 "OneElementPresentRule"

NotionalQuantitySecondLegScheduleQuantity <NtnlQtyScndLegSchdlQty> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		304
	Value2 <*Val2*>	[0..1]	Quantity		304

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.41.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.14.41.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.14.42 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C47 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **CompareOtherPayment1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	OtherPaymentType *<OthrPmtTp>*	[0..1]		C48	305
	Value1 *<Val1>*	[0..1]	±		305
	Value2 *<Val2>*	[0..1]	±		306
	OtherPaymentAmount *<OthrPmtAmt>*	[0..1]		C16	306
	Value1 *<Val1>*	[0..1]	±		306
	Value2 *<Val2>*	[0..1]	±		307
	OtherPaymentDate *<OthrPmtDt>*	[0..1]	±	C43	307
	OtherPaymentPayer *<OthrPmtPyer>*	[0..1]	±	C13	307
	OtherPaymentReceiver *<OthrPmtRcvr>*	[0..1]	±	C13	308

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /OtherPaymentType Must be present
 Or    /OtherPaymentAmount Must be present
 Or    /OtherPaymentDate Must be present
 Or    /OtherPaymentPayer Must be present
 Or    /OtherPaymentReceiver Must be present
```

8.1.11.14.42.1 OtherPaymentType <OthrPmtTp>

Presence: [0..1]

Definition: Specifies whether the information on the other payment types are matching or not.

Impacted by: C48 "OneElementPresentRule"

OtherPaymentType <OthrPmtTp> contains the following **CompareOtherPaymentType1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		305
	Value2 *<Val2>*	[0..1]	±		306

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.42.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "PaymentType5Choice" on page 436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		436
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		437

8.1.11.14.42.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "PaymentType5Choice" on page 436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		436
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		437

8.1.11.14.42.2 OtherPaymentAmount <OthrPmtAmt>

Presence: [0..1]

Definition: Specifies whether the information on the other payment amounts are matching or not.

Impacted by: C16 "OneElementPresentRule"

OtherPaymentAmount <OthrPmtAmt> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		306
	Value2 <*Val2*>	[0..1]	±		307

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.42.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.11.14.42.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.11.14.42.3 OtherPaymentDate <OthrPmtDt>

Presence: [0..1]

Definition: Specifies whether the information on the other payment dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

OtherPaymentDate <OthrPmtDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.42.4 OtherPaymentPayer <OthrPmtPyer>

Presence: [0..1]

Definition: Specifies whether the information on the other payment payers are matching or not.

Impacted by: C13 "OneElementPresentRule"

OtherPaymentPayer <OthrPmtPyer> contains the following elements (see "CompareOrganisationIdentification7" on page 425 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		425
	Value2 <*Val2*>	[0..1]	±		426

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.42.5 OtherPaymentReceiver <OthrPmtRcvr>

Presence: [0..1]

Definition: Specifies whether the information on the other payment receivers are matching or not.

Impacted by: C13 "OneElementPresentRule"

OtherPaymentReceiver <OthrPmtRcvr> contains the following elements (see "CompareOrganisationIdentification7" on page 425 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		425
	Value2 <*Val2*>	[0..1]	±		426

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.43 InterestFixedRateFirstLeg <IntrstFxdRateFrstLeg>

Presence: [0..1]

Definition: Specifies whether the information on the interest fixed rate legs are matching or not.

Impacted by: C49 "OneElementPresentRule"

InterestFixedRateFirstLeg <IntrstFxdRateFrstLeg> contains the following **CompareUnitPrice7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		309
	Value2 <*Val2*>	[0..1]	±		309

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.43.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice14Choice" on page 447 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		447
Or}	Decimal <*Dcml*>	[1..1]	Rate		448

8.1.11.14.43.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice14Choice" on page 447 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		447
Or}	Decimal <*Dcml*>	[1..1]	Rate		448

8.1.11.14.44 InterestFixedRateFirstLegDayCount <IntrstFxdRateFrstLegDayCnt>

Presence: [0..1]

Definition: Specifies whether the information on the day counts are matching or not.

Impacted by: C50 "OneElementPresentRule"

InterestFixedRateFirstLegDayCount <IntrstFxdRateFrstLegDayCnt> contains the following **CompareDayCount1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		310
	Value2 <*Val2*>	[0..1]	±		310

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.44.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "InterestComputationMethodFormat7" on page 385 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		385
	Narrative <*Nrrtv*>	[0..1]	Text		389

8.1.11.14.44.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "InterestComputationMethodFormat7" on page 385 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		385
	Narrative <*Nrrtv*>	[0..1]	Text		389

8.1.11.14.45 InterestFixedRateFirstLegPaymentFrequencyUnit <IntrstFxdRateFrstLegPmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency units are matching or not.

Impacted by: C51 "OneElementPresentRule"

InterestFixedRateFirstLegPaymentFrequencyUnit <IntrstFxdRateFrstLegPmtFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		311
	Value2 <*Val2*>	[0..1]	CodeSet		311

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.45.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.45.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.46 InterestFixedRateFirstLegPaymentFrequencyValue <IntrstFxdRateFrstLegPmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency values are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFixedRateFirstLegPaymentFrequencyValue <IntrstFxdRateFrstLegPmtFrqcyVal> contains the following elements (see "CompareNumber5" on page 378 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Quantity	C6	378
	Value2 *<Val2>*	[0..1]	Quantity	C6	379

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.47 InterestFloatingRateFirstLegIdentification <IntrstFltgRateFrstLegId>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate identifiers are matching or not.

Impacted by: C53 "OneElementPresentRule"

InterestFloatingRateFirstLegIdentification <IntrstFltgRateFrstLegId> contains the following elements (see "CompareISINIdentifier4" on page 364 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	IdentifierSet		365
	Value2 *<Val2>*	[0..1]	IdentifierSet		365

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.48 InterestFloatingRateFirstLegCode <IntrstFltgRateFrstLegCd>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate codes are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFloatingRateFirstLegCode <IntrstFltgRateFrstLegCd> contains the following **CompareBenchmarkCode1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	CodeSet		313
	Value2 *<Val2>*	[0..1]	CodeSet		313

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.48.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ExternalBenchmarkCurveName1Code" on page 710

8.1.11.14.48.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ExternalBenchmarkCurveName1Code" on page 710

8.1.11.14.49 InterestFloatingRateFirstLegName <IntrstFltgRateFrstLegNm>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate names are matching or not.

Impacted by: C55 "OneElementPresentRule"

InterestFloatingRateFirstLegName <IntrstFltgRateFrstLegNm> contains the following **CompareMax350Text1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Text		314
	Value2 *<Val2>*	[0..1]	Text		314

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.49.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max350Text" on page 735

8.1.11.14.49.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max350Text" on page 735

8.1.11.14.50 InterestFloatingRateFirstLegDayCount <IntrstFltgRateFrstLegDayCnt>

Presence: [0..1]

Definition: Specifies whether the information on the day counts are matching or not.

Impacted by: C50 "OneElementPresentRule"

InterestFloatingRateFirstLegDayCount <IntrstFltgRateFrstLegDayCnt> contains the following **CompareDayCount1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		314
	Value2 *<Val2>*	[0..1]	±		315

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.50.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "InterestComputationMethodFormat7" on page 385 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	CodeSet		385
	Narrative *<Nrrtv>*	[0..1]	Text		389

8.1.11.14.50.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "InterestComputationMethodFormat7" on page 385 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		385
	Narrative <*Nrrtv*>	[0..1]	Text		389

8.1.11.14.51 InterestFloatingRateFirstLegPaymentFrequencyUnit <IntrstFltgRateFrstLegPmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency units are matching or not.

Impacted by: C51 "OneElementPresentRule"

InterestFloatingRateFirstLegPaymentFrequencyUnit <IntrstFltgRateFrstLegPmtFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		315
	Value2 <*Val2*>	[0..1]	CodeSet		316

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.51.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.

CodeName	Name	Definition
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.51.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.52 InterestFloatingRateFirstLegPaymentFrequencyValue <IntrstFltgRateFrstLegPmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency values are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFloatingRateFirstLegPaymentFrequencyValue <IntrstFltgRateFrstLegPmtFrqcyVal> contains the following elements (see "CompareNumber5" on page 378 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C6	378
	Value2 <*Val2*>	[0..1]	Quantity	C6	379

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.53 InterestFloatingRateFirstLegReferencePeriodUnit <IntrstFltgRateFrstLegRefPrdUnit>

Presence: [0..1]

Definition: Specifies whether the information on the reference period units are matching or not.

Impacted by: C51 "OneElementPresentRule"

InterestFloatingRateFirstLegReferencePeriodUnit <IntrstFltgRateFrstLegRefPrdUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		317
	Value2 <*Val2*>	[0..1]	CodeSet		318

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.53.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.

CodeName	Name	Definition
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.53.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.54 InterestFloatingRateFirstLegReferencePeriodValue <IntrstFltgRateFrstLegRefPrdVal>

Presence: [0..1]

Definition: Specifies whether the information on the reference period values are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFloatingRateFirstLegReferencePeriodValue <IntrstFltgRateFrstLegRefPrdVal> contains the following elements (see "CompareNumber5" on page 378 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C6	378
	Value2 <*Val2*>	[0..1]	Quantity	C6	379

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.55 InterestFloatingRateFirstLegResetFrequencyUnit <IntrstFltgRateFrstLegRstFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the reset frequency units are matching or not.

Impacted by: C51 "OneElementPresentRule"

InterestFloatingRateFirstLegResetFrequencyUnit <IntrstFltgRateFrstLegRstFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		319
	Value2 <*Val2*>	[0..1]	CodeSet		320

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.55.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.55.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.56 InterestFloatingRateFirstLegResetFrequencyValue <IntrstFltgRateFrstLegRstFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the reset frequency values are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFloatingRateFirstLegResetFrequencyValue <IntrstFltgRateFrstLegRstFrqcyVal> contains the following elements (see "CompareNumber5" on page 378 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C6	378
	Value2 <*Val2*>	[0..1]	Quantity	C6	379

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.57 InterestFloatingRateFirstLegSpread <IntrstFltgRateFrstLegSprd>

Presence: [0..1]

Definition: Specifies whether the information on the spreads are matching or not.

Impacted by: C56 "OneElementPresentRule"

InterestFloatingRateFirstLegSpread <IntrstFltgRateFrstLegSprd> contains the following **CompareUnitPrice8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		321
	Value2 <*Val2*>	[0..1]	±		321

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.57.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 448 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		448
Or	Percentage <*Pctg*>	[1..1]	Rate		448
Or	Decimal <*Dcml*>	[0..1]	Rate		448
Or}	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		448

8.1.11.14.57.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 448 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		448
Or	Percentage <*Pctg*>	[1..1]	Rate		448
Or	Decimal <*Dcml*>	[0..1]	Rate		448
Or}	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		448

8.1.11.14.58 InterestRateFixedSecondLeg <IntrstRateFxdScndLeg>

Presence: [0..1]

Definition: Specifies whether the information on the interest fixed rate legs are matching or not.

Impacted by: C49 "OneElementPresentRule"

InterestRateFixedSecondLeg <IntrstRateFxdScndLeg> contains the following **CompareUnitPrice7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		322
	Value2 <*Val2*>	[0..1]	±		322

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.58.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice14Choice" on page 447 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		447
Or}	Decimal <*Dcml*>	[1..1]	Rate		448

8.1.11.14.58.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice14Choice" on page 447 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		447
Or}	Decimal <*Dcml*>	[1..1]	Rate		448

8.1.11.14.59 InterestFixedRateSecondLegDayCount <IntrstFxdRateScndLegDayCnt>

Presence: [0..1]

Definition: Specifies whether the information on the day counts are matching or not.

Impacted by: C50 "OneElementPresentRule"

InterestFixedRateSecondLegDayCount <IntrstFxdRateScndLegDayCnt> contains the following **CompareDayCount1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		323
	Value2 *<Val2>*	[0..1]	±		323

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.59.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "InterestComputationMethodFormat7" on page 385 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	CodeSet		385
	Narrative *<Nrrtv>*	[0..1]	Text		389

8.1.11.14.59.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "InterestComputationMethodFormat7" on page 385 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Code *<Cd>*	[1..1]	CodeSet		385
	Narrative *<Nrrtv>*	[0..1]	Text		389

8.1.11.14.60 InterestFixedRateSecondLegPaymentFrequencyUnit <IntrstFxdRateScndLegPmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency units are matching or not.

Impacted by: C51 "OneElementPresentRule"

InterestFixedRateSecondLegPaymentFrequencyUnit <IntrstFxdRateScndLegPmtFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		324
	Value2 <*Val2*>	[0..1]	CodeSet		324

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.60.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.60.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.

CodeName	Name	Definition
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.61 InterestFixedRateSecondLegPaymentFrequencyValue <IntrstFxdRateScndLegPmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency values are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFixedRateSecondLegPaymentFrequencyValue <IntrstFxdRateScndLegPmtFrqcyVal> contains the following elements (see "CompareNumber5" on page 378 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C6	378
	Value2 <*Val2*>	[0..1]	Quantity	C6	379

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.62 InterestFloatingRateSecondLegIdentification <IntrstFltgRateScndLegId>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate identifiers are matching or not.

Impacted by: C53 "OneElementPresentRule"

InterestFloatingRateSecondLegIdentification <IntrstFltgRateScndLegId> contains the following elements (see "CompareISINIdentifier4" on page 364 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		365
	Value2 <*Val2*>	[0..1]	IdentifierSet		365

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.63 InterestFloatingRateSecondLegCode <IntrstFltgRateScndLegCd>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate codes are matching or not.

Impacted by: C54 "OneElementPresentRule"

InterestFloatingRateSecondLegCode <IntrstFltgRateScndLegCd> contains the following **CompareBenchmarkCode1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		326
	Value2 <*Val2*>	[0..1]	CodeSet		326

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.63.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ExternalBenchmarkCurveName1Code" on page 710

8.1.11.14.63.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ExternalBenchmarkCurveName1Code" on page 710

8.1.11.14.64 InterestFloatingRateSecondLegName <IntrstFltgRateScndLegNm>

Presence: [0..1]

Definition: Specifies whether the information on the interest floating rate names are matching or not.

Impacted by: C55 "OneElementPresentRule"

InterestFloatingRateSecondLegName <IntrstFltgRateScndLegNm> contains the following **CompareMax350Text1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Text		327
	Value2 <*Val2*>	[0..1]	Text		327

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.64.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max350Text" on page 735

8.1.11.14.64.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max350Text" on page 735

8.1.11.14.65 InterestFloatingRateSecondLegDayCount <IntrstFltgRateScndLegDayCnt>

Presence: [0..1]

Definition: Specifies whether the information on the day counts are matching or not.

Impacted by: C50 "OneElementPresentRule"

InterestFloatingRateSecondLegDayCount <IntrstFltgRateScndLegDayCnt> contains the following **CompareDayCount1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		328
	Value2 <*Val2*>	[0..1]	±		328

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.65.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "InterestComputationMethodFormat7" on page 385 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		385
	Narrative <*Nrrtv*>	[0..1]	Text		389

8.1.11.14.65.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "InterestComputationMethodFormat7" on page 385 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		385
	Narrative <*Nrrtv*>	[0..1]	Text		389

8.1.11.14.66 InterestFloatingRateSecondLegPaymentFrequencyUnit <IntrstFltgRateScndLegPmtFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency units are matching or not.

Impacted by: C51 "OneElementPresentRule"

InterestFloatingRateSecondLegPaymentFrequencyUnit <IntrstFltgRateScndLegPmtFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		329
	Value2 <*Val2*>	[0..1]	CodeSet		329

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.66.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.66.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.67 InterestFloatingRateSecondLegPaymentFrequencyValue <IntrstFltgRateScndLegPmtFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the payment frequency values are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFloatingRateSecondLegPaymentFrequencyValue <IntrstFltgRateScndLegPmtFrqcyVal> contains the following elements (see "CompareNumber5" on page 378 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C6	378
	Value2 <*Val2*>	[0..1]	Quantity	C6	379

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.68 InterestFloatingRateSecondLegReferencePeriodUnit <IntrstFltgRateScndLegRefPrdUnit>

Presence: [0..1]

Definition: Specifies whether the information on the reference period units are matching or not.

Impacted by: C51 "OneElementPresentRule"

InterestFloatingRateSecondLegReferencePeriodUnit <IntrstFltgRateScndLegRefPrdUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		330
	Value2 <*Val2*>	[0..1]	CodeSet		331

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.68.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.68.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.69 InterestFloatingRateSecondLegReferencePeriodValue <IntrstFltgRateScndLegRefPrdVal>

Presence: [0..1]

Definition: Specifies whether the information on the reference period values are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFloatingRateSecondLegReferencePeriodValue <IntrstFltgRateScndLegRefPrdVal> contains the following elements (see "CompareNumber5" on page 378 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C6	378
	Value2 <*Val2*>	[0..1]	Quantity	C6	379

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.70 InterestFloatingRateSecondLegResetFrequencyUnit <IntrstFltgRateScndLegRstFrqcyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the reset frequency units are matching or not.

Impacted by: C51 "OneElementPresentRule"

InterestFloatingRateSecondLegResetFrequencyUnit <IntrstFltgRateScndLegRstFrqcyUnit> contains the following **CompareFrequencyUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		332
	Value2 <*Val2*>	[0..1]	CodeSet		333

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.70.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.70.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.14.71 InterestFloatingRateSecondLegResetFrequencyValue <IntrstFltgRateScndLegRstFrqcyVal>

Presence: [0..1]

Definition: Specifies whether the information on the reset frequency values are matching or not.

Impacted by: C52 "OneElementPresentRule"

InterestFloatingRateSecondLegResetFrequencyValue <IntrstFltgRateScndLegRstFrqcyVal> contains the following elements (see "CompareNumber5" on page 378 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity	C6	378
	Value2 <*Val2*>	[0..1]	Quantity	C6	379

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.72 InterestFloatingRateSecondLegSpread <IntrstFltgRateScndLegSprd>

Presence: [0..1]

Definition: Specifies whether the information on the spreads are matching or not.

Impacted by: C56 "OneElementPresentRule"

InterestFloatingRateSecondLegSpread <IntrstFltgRateScndLegSprd> contains the following **CompareUnitPrice8** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		334
	Value2 <*Val2*>	[0..1]	±		334

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.72.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 448 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		448
Or	Percentage <*Pctg*>	[1..1]	Rate		448
Or	Decimal <*Dcml*>	[0..1]	Rate		448
Or}	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		448

8.1.11.14.72.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 448 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		448
Or	Percentage *<Pctg>*	[1..1]	Rate		448
Or	Decimal *<Dcml>*	[0..1]	Rate		448
Or}	BasisPointSpread *<BsisPtSprd>*	[0..1]	Quantity		448

8.1.11.14.73 PackageSpread <PackgSprd>

Presence: [0..1]

Definition: Specifies whether the information on the package spreads are matching or not.

Impacted by: C56 "OneElementPresentRule"

PackageSpread <PackgSprd> contains the following **CompareUnitPrice8** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		335
	Value2 *<Val2>*	[0..1]	±		335

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.73.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 448 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		448
Or	Percentage *<Pctg>*	[1..1]	Rate		448
Or	Decimal *<Dcml>*	[0..1]	Rate		448
Or}	BasisPointSpread *<BsisPtSprd>*	[0..1]	Quantity		448

8.1.11.14.73.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice13Choice" on page 448 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		448
Or	Percentage *<Pctg>*	[1..1]	Rate		448
Or	Decimal *<Dcml>*	[0..1]	Rate		448
Or}	BasisPointSpread *<BsisPtSprd>*	[0..1]	Quantity		448

8.1.11.14.74 CurrencyExchangeRate <CcyXchgRate>

Presence: [0..1]

Definition: Specifies whether the information on the currency exchange rates are matching or not.

Impacted by: C57 "OneElementPresentRule"

CurrencyExchangeRate <CcyXchgRate> contains the following **CompareExchangeRate1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Rate		336
	Value2 *<Val2>*	[0..1]	Rate		336

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.74.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "BaseOne18Rate" on page 733

8.1.11.14.74.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "BaseOne18Rate" on page 733

8.1.11.14.75 CurrencyForwardExchangeRate <CcyFwdXchgRate>

Presence: [0..1]

Definition: Specifies whether the information on the forward currency exchange rates are matching or not.

Impacted by: C57 "OneElementPresentRule"

CurrencyForwardExchangeRate <CcyFwdXchgRate> contains the following **CompareExchangeRate1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		337
	Value2 <*Val2*>	[0..1]	Rate		337

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.75.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "BaseOne18Rate" on page 733

8.1.11.14.75.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "BaseOne18Rate" on page 733

8.1.11.14.76 CurrencyExchangeRateBasis <CcyXchgRateBsis>

Presence: [0..1]

Definition: Specifies whether the information on the currency exchange rate basis are matching or not.

Impacted by: C58 "OneElementPresentRule"

CurrencyExchangeRateBasis <CcyXchgRateBsis> contains the following **CompareExchangeRateBasis1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		338
	Value2 <*Val2*>	[0..1]	±		338

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.76.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		166
Or}	Proprietary <*Prtry*>	[1..1]	Text		166

8.1.11.14.76.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		166
Or}	Proprietary <*Prtry*>	[1..1]	Text		166

8.1.11.14.77 Commodity <Cmmdty>

Presence: [0..1]

Definition: Specifies whether the information on the commodities are matching or not.

Impacted by: C59 "OneElementPresentRule"

Commodity <Cmmdty> contains the following elements (see "CompareCommodityAssetClass4" on page 367 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		367
	Value2 <*Val2*>	[0..1]	±		368

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.78 EnergyDeliveryPointOrZone <NrgyDlvryPtOrZone>

Presence: [0..*]

Definition: Specifies whether the information on the delivery points or zones are matching or not.

Impacted by: C60 "OneElementPresentRule"

EnergyDeliveryPointOrZone <NrgyDlvryPtOrZone> contains the following **CompareDeliveryInterconnectionPoint1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		339
	Value2 *<Val2>*	[0..1]	±		339

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.78.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 366 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		366
Or}	Proprietary *<Prtry>*	[1..1]	Text		366

8.1.11.14.78.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 366 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	IdentifierSet		366
Or}	Proprietary *<Prtry>*	[1..1]	Text		366

8.1.11.14.79 EnergyInterConnectionPoint <NrgyIntrCnnctnPt>

Presence: [0..1]

Definition: Specifies whether the information on the interconnection points are matching or not.

Impacted by: C60 "OneElementPresentRule"

EnergyInterConnectionPoint <NrgyIntrCnnctnPt> contains the following **CompareDeliveryInterconnectionPoint1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		340
	Value2 <*Val2*>	[0..1]	±		340

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.79.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 366 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		366
Or}	Proprietary <*Prtry*>	[1..1]	Text		366

8.1.11.14.79.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 366 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		366
Or}	Proprietary <*Prtry*>	[1..1]	Text		366

8.1.11.14.80 EnergyLoadType <NrgyLdTp>

Presence: [0..1]

Definition: Specifies whether the information on the load types are matching or not.

Impacted by: C61 "OneElementPresentRule"

EnergyLoadType <NrgyLdTp> contains the following **CompareEnergyLoadType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		341
	Value2 <*Val2*>	[0..1]	CodeSet		341

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.80.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "EnergyLoadType1Code" on page 709

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

8.1.11.14.80.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "EnergyLoadType1Code" on page 709

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

8.1.11.14.81 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C62 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **CompareEnergyDeliveryAttribute1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	EnergyDeliveryInterval <*NrgyDlvryIntrvl*>	[0..*]		C63	343
	Value1 <*Val1*>	[0..1]	±	C64	343
	Value2 <*Val2*>	[0..1]	±	C64	343
	EnergyDate <*NrgyDt*>	[0..1]		C65	344
	Value1 <*Val1*>	[0..1]			344
	FromDate <*FrDt*>	[0..1]	Date		345
	ToDate <*ToDt*>	[0..1]	Date		345
	Value2 <*Val2*>	[0..1]			345
	FromDate <*FrDt*>	[0..1]	Date		345
	ToDate <*ToDt*>	[0..1]	Date		345
	EnergyDuration <*NrgyDrtn*>	[0..1]		C66	345
	Value1 <*Val1*>	[0..1]	CodeSet		346
	Value2 <*Val2*>	[0..1]	CodeSet		346
	EnergyWeekDay <*NrgyWkDay*>	[0..*]		C67	347
	Value1 <*Val1*>	[0..1]	CodeSet		347
	Value2 <*Val2*>	[0..1]	CodeSet		348
	EnergyDeliveryCapacity <*NrgyDlvryCpcty*>	[0..1]		C29	348
	Value1 <*Val1*>	[0..1]	Quantity		349
	Value2 <*Val2*>	[0..1]	Quantity		349
	EnergyQuantityUnit <*NrgyQtyUnit*>	[0..1]		C68	349
	Value1 <*Val1*>	[0..1]	±		349
	Value2 <*Val2*>	[0..1]	±		350
	EnergyPriceTimeIntervalQuantity <*NrgyPricTmIntrvlQty*>	[0..1]		C16	350
	Value1 <*Val1*>	[0..1]	±		350
	Value2 <*Val2*>	[0..1]	±		351

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.11.14.81.1 EnergyDeliveryInterval <NrgyDlvryIntrvl>

Presence: [0..*]

Definition: Specifies whether the information on the delivery intervals are matching or not.

Impacted by: C63 "OneElementPresentRule"

EnergyDeliveryInterval <NrgyDlvryIntrvl> contains the following **CompareTimePeriod2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±	C64	343
	Value2 <*Val2*>	[0..1]	±	C64	343

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.81.1.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C64 "OneElementPresentRule"

Value1 <Val1> contains the following elements (see "TimePeriod3" on page 168 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime <*FrTm*>	[0..1]	Time		168
	ToTime <*ToTm*>	[0..1]	Time		168

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FromTime Must be present
 Or    /ToTime Must be present
```

8.1.11.14.81.1.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C64 "OneElementPresentRule"

Value2 <Val2> contains the following elements (see "TimePeriod3" on page 168 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime <*FrTm*>	[0..1]	Time		168
	ToTime <*ToTm*>	[0..1]	Time		168

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FromTime Must be present
 Or    /ToTime Must be present
```

8.1.11.14.81.2 EnergyDate <NrgyDt>

Presence: [0..1]

Definition: Specifies whether the information on the delivery start date and end date are matching or not.

Impacted by: C65 "OneElementPresentRule"

EnergyDate <NrgyDt> contains the following **CompareDatePeriod2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]			344
	FromDate <*FrDt*>	[0..1]	Date		345
	ToDate <*ToDt*>	[0..1]	Date		345
	Value2 <*Val2*>	[0..1]			345
	FromDate <*FrDt*>	[0..1]	Date		345
	ToDate <*ToDt*>	[0..1]	Date		345

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.81.2.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following **DatePeriod4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		345
	ToDate <*ToDt*>	[0..1]	Date		345

8.1.11.14.81.2.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 729

8.1.11.14.81.2.1.2 ToDate <ToDt>

Presence: [0..1]

Definition: End date of the range.

Datatype: "ISODate" on page 729

8.1.11.14.81.2.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following **DatePeriod4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		345
	ToDate <*ToDt*>	[0..1]	Date		345

8.1.11.14.81.2.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 729

8.1.11.14.81.2.2.2 ToDate <ToDt>

Presence: [0..1]

Definition: End date of the range.

Datatype: "ISODate" on page 729

8.1.11.14.81.3 EnergyDuration <NrgyDrtn>

Presence: [0..1]

Definition: Specifies whether the information on the energy durations are matching or not.

Impacted by: C66 "OneElementPresentRule"

EnergyDuration <NrgyDrtn> contains the following **CompareDurationType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		346
	Value2 <*Val2*>	[0..1]	CodeSet		346

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.81.3.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "DurationType1Code" on page 708

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

8.1.11.14.81.3.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "DurationType1Code" on page 708

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.

CodeName	Name	Definition
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

8.1.11.14.81.4 EnergyWeekDay <NrgyWkDay>

Presence: [0..*]

Definition: Specifies whether the information on the week days are matching or not.

Impacted by: C67 "OneElementPresentRule"

EnergyWeekDay <NrgyWkDay> contains the following **CompareWeekDay1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		347
	Value2 <*Val2*>	[0..1]	CodeSet		348

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.81.4.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "WeekDay3Code" on page 729

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.

CodeName	Name	Definition
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

8.1.11.14.81.4.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "WeekDay3Code" on page 729

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

8.1.11.14.81.5 EnergyDeliveryCapacity <NrgyDlvryCpcty>

Presence: [0..1]

Definition: Specifies whether the information on the delivery capacity are matching or not.

Impacted by: C29 "OneElementPresentRule"

EnergyDeliveryCapacity <NrgyDlvryCpcty> contains the following **CompareLongFraction19DecimalNumber1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		349
	Value2 <*Val2*>	[0..1]	Quantity		349

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.81.5.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.14.81.5.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.14.81.6 EnergyQuantityUnit <NrgyQtyUnit>

Presence: [0..1]

Definition: Specifies whether the information on the energy quantity units are matching or not.

Impacted by: C68 "OneElementPresentRule"

EnergyQuantityUnit <NrgyQtyUnit> contains the following **CompareEnergyQuantityUnit1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		349
	Value2 <*Val2*>	[0..1]	±		350

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.81.6.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 449 for details)

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

8.1.11.14.81.6.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 449 for details)

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

8.1.11.14.81.7 EnergyPriceTimeIntervalQuantity <NrgyPricTmIntrvlQty>

Presence: [0..1]

Definition: Specifies whether the information on the price time interval quantity are matching or not.

Impacted by: C16 "OneElementPresentRule"

EnergyPriceTimeIntervalQuantity <NrgyPricTmIntrvlQty> contains the following **CompareAmountAndDirection3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Value1 <Val1>	[0..1]	±		350
	Value2 <Val2>	[0..1]	±		351

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.81.7.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.11.14.81.7.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.11.14.82 OptionType <OptnTp>

Presence: [0..1]

Definition: Specifies whether the information on the option types are matching or not.

Impacted by: C69 "OneElementPresentRule"

OptionType <OptnTp> contains the following **CompareOptionType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		351
	Value2 <*Val2*>	[0..1]	CodeSet		352

Constraints

- **OneElementPresentRule**

  At least one of the 5 elements must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.82.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "OptionType2Code" on page 721

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.

CodeName	Name	Definition
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

8.1.11.14.82.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "OptionType2Code" on page 721

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

8.1.11.14.83 OptionExerciseStyle <OptnExrcStyle>

Presence: [0..*]

Definition: Specifies whether the information on the exercise styles are matching or not.

Impacted by: C70 "OneElementPresentRule"

OptionExerciseStyle <OptnExrcStyle> contains the following **CompareOptionStyle1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		352
	Value2 <*Val2*>	[0..1]	CodeSet		353

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.83.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "OptionStyle6Code" on page 720

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.

CodeName	Name	Definition
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

8.1.11.14.83.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "OptionStyle6Code" on page 720

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

8.1.11.14.84 OptionStrikePrice <OptnStrkPric>

Presence: [0..1]

Definition: Specifies whether the information on the strike prices are matching or not.

Impacted by: C71 "OneElementPresentRule"

OptionStrikePrice <OptnStrkPric> contains the following elements (see "CompareUnitPrice4" on page 376 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		377
	Value2 <*Val2*>	[0..1]	±		377

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.85 OptionStrikePriceScheduleUnadjustedEffectiveDate <OptnStrkPricSchdlUadjstdFctvDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted effective dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

OptionStrikePriceScheduleUnadjustedEffectiveDate <OptnStrkPricSchdlUadjstdFctvDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.86 OptionStrikePriceScheduleUnadjustedEndDate <OptnStrkPricSchdlUadjstdEndDt>

Presence: [0..*]

Definition: Specifies whether the information on the unadjusted end dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

OptionStrikePriceScheduleUnadjustedEndDate <OptnStrkPricSchdlUadjstdEndDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.87 OptionStrikePriceScheduleAmount <OptnStrkPricSchdlAmt>

Presence: [0..*]

Definition: Specifies whether the information on the strike price in effect on associated effective dates are matching or not.

Impacted by: C71 "OneElementPresentRule"

OptionStrikePriceScheduleAmount <OptnStrkPricSchdlAmt> contains the following elements (see "CompareUnitPrice4" on page 376 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		377
	Value2 *<Val2>*	[0..1]	±		377

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.88 OptionPremiumAmount <OptnPrmAmt>

Presence: [0..1]

Definition: Specifies whether the information on the premium amounts are matching or not.

Impacted by: C72 "OneElementPresentRule"

OptionPremiumAmount <OptnPrmAmt> contains the following **CompareActiveOrHistoricCurrencyAndAmount4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Amount	C1, C5	355
	Value2 *<Val2>*	[0..1]	Amount	C1, C5	356

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.88.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 688

Constraints

- **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.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

8.1.11.14.88.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 688

Constraints

- **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.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

8.1.11.14.89 OptionPremiumPaymentDate <OptnPrmPmtDt>

Presence: [0..1]

Definition: Specifies whether the information on the premium payment dates are matching or not.

Impacted by: C43 "OneElementPresentRule"

OptionPremiumPaymentDate <OptnPrmPmtDt> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.90 OptionMaturityDateOfUnderlying <OptnMtrtyDtOfUndrlyg>

Presence: [0..1]

Definition: Specifies whether the information on the maturity date of the underlying are matching or not.

Impacted by: C43 "OneElementPresentRule"

OptionMaturityDateOfUnderlying <OptnMtrtyDtOfUndrlyg> contains the following elements (see "CompareDate3" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Date		381
	Value2 <*Val2*>	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.91 CreditSeniority <CdtSnrty>

Presence: [0..1]

Definition: Specifies whether the information on the credity seniority are matching or not.

Impacted by: C73 "OneElementPresentRule"

CreditSeniority <CdtSnrty> contains the following **CompareSeniorityType1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		357
	Value2 <*Val2*>	[0..1]	CodeSet		358

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.91.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "DebtInstrumentSeniorityType2Code" on page 707

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

8.1.11.14.91.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "DebtInstrumentSeniorityType2Code" on page 707

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

8.1.11.14.92 CreditReferenceParty <CdtRefPty>

Presence: [0..1]

Definition: Specifies whether the information on the credit reference parties are matching or not.

Impacted by: C74 "OneElementPresentRule"

CreditReferenceParty <CdtRefPty> contains the following **CompareReferenceParty1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		358
	Value2 *<Val2>*	[0..1]	±		359

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.92.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 435 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Country <*Ctry*>	[1..1]	CodeSet	C3	436
Or	CountrySubDivision <*CtrySubDvsn*>	[1..1]	CodeSet		436
Or}	LEI <*LEI*>	[1..1]	IdentifierSet		436

8.1.11.14.92.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 435 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Country <*Ctry*>	[1..1]	CodeSet	C3	436
Or	CountrySubDivision <*CtrySubDvsn*>	[1..1]	CodeSet		436
Or}	LEI <*LEI*>	[1..1]	IdentifierSet		436

8.1.11.14.93 CreditSeries <CdtSrs>

Presence: [0..1]

Definition: Specifies whether the information on the credit series are matching or not.

Impacted by: C75 "OneElementPresentRule"

CreditSeries <CdtSrs> contains the following **CompareNumber7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		359
	Value2 <*Val2*>	[0..1]	Quantity		360

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.93.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Number" on page 733

8.1.11.14.93.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Number" on page 733

8.1.11.14.94 CreditVersion <CdtVrsn>

Presence: [0..1]

Definition: Specifies whether the information on the credit versions are matching or not.

Impacted by: C75 "OneElementPresentRule"

CreditVersion <CdtVrsn> contains the following **CompareNumber7** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Quantity		360
	Value2 <*Val2*>	[0..1]	Quantity		360

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.94.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Number" on page 733

8.1.11.14.94.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Number" on page 733

8.1.11.14.95 CreditIndexFactor <CdtIndxFctr>

Presence: [0..1]

Definition: Specifies whether the information on the index factors are matching or not.

Impacted by: C76 "OneElementPresentRule"

CreditIndexFactor <CdtIndxFctr> contains the following elements (see "ComparePercentageRate3" on page 179 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Rate		179
	Value2 <*Val2*>	[0..1]	Rate		180

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.96 CreditTranche <CdtTrch>

Presence: [0..1]

Definition: Specifies whether the information on the credit tranches are matching or not.

Impacted by: C77 "OneElementPresentRule"

CreditTranche <CdtTrch> contains the following **CompareTrancheIndicator1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		361
	Value2 <*Val2*>	[0..1]	±		362

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.14.96.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "TrancheIndicator3Choice" on page 363 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C78	363
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		364
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		364
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		364

8.1.11.14.96.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "TrancheIndicator3Choice" on page 363 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C78	363
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		364
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		364
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		364

8.1.11.14.97 Level <Lvl>

Presence: [0..1]

Definition: Specifies whether the information on the levels are matching or not.

Level <Lvl> contains the following elements (see "CompareReportingLevelType2" on page 393 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		393
	Value2 <*Val2*>	[0..1]	CodeSet		393

8.1.11.15 CompareOrganisationIdentification6

Definition: Specifies two values to compare for an organisation identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		363
	Value2 <*Val2*>	[0..1]	±		363

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.15.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.11.15.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.11.16 TrancheIndicator3Choice

Definition: Indication whether a derivative contract is tranched.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C78	363
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		364
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		364
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		364

8.1.11.16.1 Tranched <Trnchd>

Presence: [1..1]

Definition: Indication that derivative contract is tranched.

Impacted by: C78 "OneElementPresentRule"

Tranched <Trnchd> contains the following **Tranche3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		364
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		364

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /AttachmentPoint Must be present
 Or    /DetachmentPoint Must be present
```

8.1.11.16.1.1 AttachmentPoint <AttchmntPt>

Presence: [0..1]

Definition: Indicates the lower point at which the level of losses in the underlying portfolio reduces the notional of the tranche.

Datatype: "BaseOneRate" on page 733

8.1.11.16.1.2 DetachmentPoint <DtchmntPt>

Presence: [0..1]

Definition: Indicates the point beyond which the losses in the underlying portfolio no longer reduce the notional of the tranche.

Datatype: "BaseOneRate" on page 733

8.1.11.16.2 Untranched <Utrnchd>

Presence: [1..1]

Definition: Indicates that derivative contract is untranched.

Datatype: "NoReasonCode" on page 719

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

8.1.11.17 CompareISINIdentifier4

Definition: Specifies two values to compare for an ISIN (International Securities Identification Number-ISO 6166) Identifier.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	IdentifierSet		365
	Value2 <*Val2*>	[0..1]	IdentifierSet		365

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.17.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.17.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.18 CompareDateTime3

Definition: Specifies two values to compare for a date and time.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	DateTime		365
	Value2 <*Val2*>	[0..1]	DateTime		365

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.18.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODateTime" on page 729

8.1.11.18.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODateTime" on page 729

8.1.11.19 DeliveryInterconnectionPoint1Choice

Definition: Identification of the delivery point(s) of market area(s) or the interconnection point of a transportation contract.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		366
Or}	Proprietary <*Prtry*>	[1..1]	Text		366

8.1.11.19.1 Code <Cd>

Presence: [1..1]

Definition: Identification of delivery/interconnection point or zone as a code.

Datatype: "EICIdentifier" on page 730

8.1.11.19.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Identification of delivery/interconnection point or zone in a proprietary format.

Datatype: "Max52Text" on page 737

8.1.11.20 CompareTrueFalseIndicator3

Definition: Specifies two values to compare for a true false indicator.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Indicator		366
	Value2 <*Val2*>	[0..1]	Indicator		366

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.20.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.11.20.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.11.21 CompareCommodityAssetClass4

Definition: Specifies two values to compare for a commodity asset class.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		367
	Value2 <*Val2*>	[0..1]	±		368

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.21.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "AssetClassCommodity6Choice" on page 48 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		48
Or	Energy *<Nrgy>*	[1..1]	±		49
Or	Environmental *<Envttl>*	[1..1]	±		49
Or	Fertilizer *<Frtlzr>*	[1..1]	±		50
Or	Freight *<Frght>*	[1..1]	±		50
Or	Index *<Indx>*	[1..1]	±		50
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		51
Or	Inflation *<Infltn>*	[1..1]	±		51
Or	Metal *<Metl>*	[1..1]	±		51
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		52
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		52
Or	Other *<Othr>*	[1..1]	±		52
Or	OtherC10 *<OthrC10>*	[1..1]	±		53
Or	Paper *<Ppr>*	[1..1]	±		53
Or}	Polypropylene *<Plprpln>*	[1..1]	±		53

8.1.11.21.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "AssetClassCommodity6Choice" on page 48 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Agricultural <Agrcltrl>	[1..1]	±		48
Or	Energy <Nrgy>	[1..1]	±		49
Or	Environmental <Envttl>	[1..1]	±		49
Or	Fertilizer <Frtlzr>	[1..1]	±		50
Or	Freight <Frght>	[1..1]	±		50
Or	Index <Indx>	[1..1]	±		50
Or	IndustrialProduct <IndstrlPdct>	[1..1]	±		51
Or	Inflation <Infltn>	[1..1]	±		51
Or	Metal <Metl>	[1..1]	±		51
Or	MultiCommodityExotic <MultiCmmdtyExtc>	[1..1]	±		52
Or	OfficialEconomicStatistics <OffclEcnmcSttstcs>	[1..1]	±		52
Or	Other <Othr>	[1..1]	±		52
Or	OtherC10 <OthrC10>	[1..1]	±		53
Or	Paper <Ppr>	[1..1]	±		53
Or}	Polypropylene <Plprpln>	[1..1]	±		53

8.1.11.22 GenericIdentification185

Definition: Information related to an identification, for example party identification or account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		369
	SchemeName <SchmeNm>	[0..1]	Text		369
	Issuer <Issr>	[0..1]	Text		370

8.1.11.22.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max100Text" on page 734

8.1.11.22.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 736

8.1.11.22.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 736

8.1.11.23 ContractModification9

Definition: Information related to the action type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType <*ActnTp*>	[0..1]	CodeSet		370
	Level <*Lvl*>	[0..1]	CodeSet		371

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ActionType Must be present
 Or    /Level Must be present
```

8.1.11.23.1 ActionType <ActnTp>

Presence: [0..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType10Code" on page 726

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.

CodeName	Name	Definition
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRTO	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

8.1.11.23.2 Level <Lvl>

Presence: [0..1]

Definition: Indication whether the report is done at trade or position level.

Datatype: "ModificationLevel1Code" on page 718

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

8.1.11.24 TechnicalAttributes5

Definition: Specifies technical attributes of the message.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		371
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		372
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		373

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReconciliationFlag Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

8.1.11.24.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 735

8.1.11.24.2 ReconciliationFlag <RcncltnFlg>

Presence: [0..1]

Definition: List of possible values for TRs reconciliation purposes.

Datatype: "Reconciliation3Code" on page 723

CodeName	Name	Definition
DPRW	DualSidedEEAPartiallyReconciledNoValuationReconciliation	Trade repository has both sides of the trade reported but fields are not valuation reconciled.
DPRV	DualSidedEEAPartiallyReconciledValuationReconciliationOnly	Trade repository has both sides of the trade reported but fields are valuation reconciled only.
DSMA	DualSidedMatched	Trade repository has both sides of the trade reported and all fields match.
DSNM	DualSidedNonMatched	Trade repository has both sides of the trade reported but not all fields match.
NORE	NotSubmittedToReconciliation	Trade was not required to be submitted for reconciliation.
SSMA	SingleSidedEEAMatched	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, and the result has been successful according to the specification of the inter-TR reconciliation process.
SSPA	SingleSidedEEAPaired	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, and either has already performed comparison of the reports, or is in the process of doing so.
SPRW	SingleSidedEEAPartiallyReconciledNoValuationReconciliation	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, but fields are not valuation reconciled.
SPRV	SingleSidedEEAPartiallyReconciledValuationReconciliationOnly	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, but fields are valuation reconciled only.
SSUN	SingleSidedEEAUnpaired	Trade repository has one side of the trade, knows that the other side is EEA counterparty and does not know which TR holds the other side of the trade.

CodeName	Name	Definition
SSNE	SingleSidedNonEEA	Trade repository has one side of the trade and knows that the other side does not have a reporting obligation.

8.1.11.24.3 ReportReceiptTimeStamp <RptRctTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the receipt of the submission of the report to the trade repository as recorded by the trade repository. This item should only be present in a message from the trade repository to an authority and/or other recipients of the message.

Datatype: "ISODateTime" on page 729

8.1.11.25 TradePartyQueryCriteria7

Definition: Details on the queried trade parties.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Operator <*Oprtr*>	[1..1]	CodeSet		373
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±		374
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		374
	Beneficiary <*Bnfcry*>	[0..1]	±		374
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		374
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		375
	Broker <*Brkr*>	[0..1]	±		375
	CCP <*CCP*>	[0..1]	±		375
	ClearingMember <*ClrMmb*>	[0..1]	±		375

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.11.25.1 Operator <Oprtr>

Presence: [1..1]

Definition: Specifies the AND/OR operators as query criteria.

Datatype: "Operation3Code" on page 720

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

8.1.11.25.2 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identifies the reporting counterparty of the contract.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "TradePartyIdentificationQuery10Choice" on page 432 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		432
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		432

8.1.11.25.3 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the other counterparty of the contract.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "TradePartyIdentificationQuery10Choice" on page 432 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		432
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		432

8.1.11.25.4 Beneficiary <Bnfcry>

Presence: [0..1]

Definition: Identifies the party subject to the rights and obligations arising from the contract.

Beneficiary <Bnfcry> contains one of the following elements (see "TradePartyIdentificationQuery10Choice" on page 432 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		432
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		432

8.1.11.25.5 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Identification of the entity in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "TradePartyIdentificationQuery11Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		433
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		434

8.1.11.25.6 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identifies the submitting agent of the reported of the contract.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "TradePartyIdentificationQuery11Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		433
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		434

8.1.11.25.7 Broker <Brkr>

Presence: [0..1]

Definition: Identifies the broker who acts as an intermediary for the reporting counterparty.

Broker <Brkr> contains one of the following elements (see "TradePartyIdentificationQuery11Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		433
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		434

8.1.11.25.8 CCP <CCP>

Presence: [0..1]

Definition: Unique code for the CCP that has cleared the contract.

CCP <CCP> contains one of the following elements (see "TradePartyIdentificationQuery11Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		433
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		434

8.1.11.25.9 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "TradePartyIdentificationQuery10Choice" on page 432 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		432
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		432

8.1.11.26 SupplementaryData1

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

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		376
	Envelope <*Envlp*>	[1..1]	(External Schema)		376

Constraints

- **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.

8.1.11.26.1 PlaceAndName <PlcAndNm>

Presence: [0..1]

Definition: Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

Datatype: "Max350Text" on page 735

8.1.11.26.2 Envelope <Envlp>

Presence: [1..1]

Definition: Technical element wrapping the supplementary data.

Type: (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

8.1.11.27 CompareUnitPrice4

Definition: Specifies two values to compare for a unit price.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		377
	Value2 <*Val2*>	[0..1]	±		377

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.27.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 441 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		441
Or	Unit <*Unit*>	[1..1]	Quantity		442
Or	Percentage <*Pctg*>	[1..1]	Rate		442
Or	Yield <*Yld*>	[1..1]	Rate		442
Or	Decimal <*Dcml*>	[1..1]	Rate		442
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		442
Or}	Other <*Othr*>	[1..1]	±	C46	442

8.1.11.27.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 441 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		441
Or	Unit <*Unit*>	[1..1]	Quantity		442
Or	Percentage <*Pctg*>	[1..1]	Rate		442
Or	Yield <*Yld*>	[1..1]	Rate		442
Or	Decimal <*Dcml*>	[1..1]	Rate		442
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		442
Or}	Other <*Othr*>	[1..1]	±	C46	442

8.1.11.28 CompareCFIIdentifier3

Definition: Specifies two values to compare for a CFI (Classification of Financial Instruments-ISO 10962) identifier.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	IdentifierSet		378
	Value2 *<Val2>*	[0..1]	IdentifierSet		378

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.28.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "CFIOct2015Identifier" on page 730

8.1.11.28.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "CFIOct2015Identifier" on page 730

8.1.11.29 CompareNumber5

Definition: Specifies two values to compare for a number of maximum 3 digits.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Quantity	C6	378
	Value2 *<Val2>*	[0..1]	Quantity	C6	379

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.29.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max3Number" on page 733

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.1.11.29.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Impacted by: C6 "NumberRule"

Datatype: "Max3Number" on page 733

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.1.11.30 UniqueTransactionIdentifier1Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		379
Or}	Proprietary <*Prtry*>	[1..1]			379
	Identification <*Id*>	[1..1]	Text		380
	Issuer <*Issr*>	[0..1]	Text		380

8.1.11.30.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique trade identifier (UTI) as agreed with the counterparty.

Datatype: "UTIIdentifier" on page 731

8.1.11.30.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed in a proprietary notation.

Proprietary <Prtry> contains the following **GenericIdentification179** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		380
	Issuer <*Issr*>	[0..1]	Text		380

8.1.11.30.2.1 Identification <Id>

Presence: [1..1]

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

Datatype: "Max52Text" on page 737

8.1.11.30.2.2 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 736

8.1.11.31 Schedule4

Definition: Indicates the unadjusted effective and end date of the schedule.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		380
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		380
	Price <*Pric*>	[1..1]	±		380

8.1.11.31.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 729

8.1.11.31.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 729

8.1.11.31.3 Price <Pric>

Presence: [1..1]

Definition: Specifies the predetermined price at which the owner of the option can buy or sell the underlying instrument.

Usage: For foreign exchange options, specifies the exchange rate at which the option can be exercised as the rate of exchange from converting the unit currency into the quoted currency.

For volatility and variance swaps, specify the volatility strike price.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 441 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		441
Or	Unit *<Unit>*	[1..1]	Quantity		442
Or	Percentage *<Pctg>*	[1..1]	Rate		442
Or	Yield *<Yld>*	[1..1]	Rate		442
Or	Decimal *<Dcml>*	[1..1]	Rate		442
Or	PendingPrice *<PdgPric>*	[1..1]	CodeSet		442
Or}	Other *<Othr>*	[1..1]	±	C46	442

8.1.11.32 CompareDate3

Definition: Specifies two values to compare for a date.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	Date		381
	Value2 *<Val2>*	[0..1]	Date		381

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.32.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ISODate" on page 729

8.1.11.32.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ISODate" on page 729

8.1.11.33 GenericIdentification175

Definition: Information related to an identification, for example party identification or account identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.11.33.1 Identification <Id>

Presence: [1..1]

Definition: Identification assigned by an institution.

Datatype: "Max72Text" on page 737

8.1.11.33.2 SchemeName <SchmeNm>

Presence: [0..1]

Definition: Name of the identification scheme.

Datatype: "Max35Text" on page 736

8.1.11.33.3 Issuer <Issr>

Presence: [0..1]

Definition: Entity that assigns the identification.

Datatype: "Max35Text" on page 736

8.1.11.34 TradeConfirmation4

Definition: Specifies time and type of contract confirmation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]	CodeSet		382
	TimeStamp <*TmStmp*>	[0..1]	DateTime		383

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /TimeStamp Must be present
```

8.1.11.34.1 Type <Tp>

Presence: [0..1]

Definition: Specifies whether the contract was confirmed electronically or non-electronically.

Datatype: "TradeConfirmationType1Code" on page 725

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

8.1.11.34.2 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Date and time of the trade confirmation, indicating time zone in which the confirmation has taken place.

Datatype: "ISODateTime" on page 729

8.1.11.35 CorporateSectorCriteria6

Definition: Taxonomy for financial and non financial counterparties.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector <*FISctr*>	[0..*]	CodeSet		383
	NonFinancialInstitutionSector <*NFISctr*>	[0..*]	CodeSet		384
	NotReported <*NotRptd*>	[0..1]	CodeSet		385

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FinancialInstitutionSector[*] Must be present
 Or    /NonFinancialInstitutionSector[*] Must be present
 Or    /NotReported Must be present
```

8.1.11.35.1 FinancialInstitutionSector <FISctr>

Presence: [0..*]

Definition: Indicates that reporting counterparty is a financial institution.

Datatype: "FinancialPartySectorType2Code" on page 711

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of

CodeName	Name	Definition
		providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.

8.1.11.35.2 NonFinancialInstitutionSector <NFISctr>

Presence: [0..*]

Definition: Indicates that reporting counterparty is a non financial institution.

Datatype: "NonFinancialPartySector1Code" on page 718

CodeName	Name	Definition
WTER	WaterSupplySewerageWasteManagementAndRemediation	Water supply, sewerage, waste management and remediation activities.
MING	MiningAndQuarrying	Mining and quarrying activities.
MAFG	Manufacturing	Manufacturing activities.
SPLY	ElectricityGasSteamAndAirConditioningSupply	Electricity, gas, steam and air conditioning supply activities.
CSTR	Construction	Construction activities.
AGRI	AgricultureForestryAndFishing	Agriculture, forestry and fishing activities.
ACAF	AccomodationAndFood	Accommodation and food service activities.
EDUC	Education	Education activities.
AEAR	ArtsEntertainmentAndRecreation	Arts, entertainment and recreation activities.
FINA	FinancialAndInsuranceActivity	Financial and insurance activities.
HHSW	HumanHealthAndSocialWorkActivity	Human health and social work activities.
INCO	InformationAndCommunication	Information and communication activities.
WRRM	MotorVehiclesAndMotorcycles	Wholesale and retail trade, repair of motor vehicles and motorcycles.
OTSA	OtherServiceActivity	Other service activities.
PSTA	ProfessionalScientificAndTechnicalActivity	Professional, scientific and technical activities.
PADS	PublicAdministrationAndDefence	Public administration and defence, compulsory social security.
RESA	RealEstateActivity	Real estate activities.
TRAS	TransportationAndStorage	Transportation and storage activities.

CodeName	Name	Definition
ASSA	AdministrativeAndSupportServiceActivity	Administrative and support service activities.
AHAE	ActivityOfHouseholdsAsEmployer	Activities of households as employers; undifferentiated goods - and services - producing activities of households for own use.
AEOB	ActivityOfExtraterritorialOrganisationAndBody	Activities of extraterritorial organisations and bodies.

8.1.11.35.3 NotReported <NotRptd>

Presence: [0..1]

Definition: Indicates that reporting counterparty is another type of counterparty as defined by specific regulations (e.g. a CCP) and the detailed sector is not reported.

Datatype: "NotReported1Code" on page 720

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.11.36 InterestComputationMethodFormat7

Definition: Choice between a standard code or proprietary code to specify the type of interest computation method.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		385
	Narrative <*Nrrtv*>	[0..1]	Text		389

8.1.11.36.1 Code <Cd>

Presence: [1..1]

Definition: Standard code to specify the method used to compute accruing interest of a financial instrument.

Datatype: "InterestComputationMethod4Code" on page 714

CodeName	Name	Definition
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A019	Actual360NL	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 360-day year.
A017	Actual364	Method whereby interest is calculated based on the actual number of accrued days in the interest period divided by 364.

CodeName	Name	Definition
		Method equal to Act364 in the FixML model.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
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.
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
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.
A015	ActualActualUltimo	Method whereby interest is calculated based on the actual number of days in the coupon period divided by the actual

CodeName	Name	Definition
		number of days in the year. This method is a variation of the ActualActualICMA method with the exception that it assumes that the coupon always falls on the last day of the month. Method equal to ACT/ACT.ISMA in the FpML model and Act/Act (ICSMA Ultimo) in the FixML model.
A018	Business252	Method whereby interest is calculated based on the actual number of business days in the interest period divided by 252. Usage: Brazilian Currency Swaps. Method equal to BUS/252 in the FpML model and BusTwoFiftyTwo in the FixML model.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA).

CodeName	Name	Definition
		Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to

CodeName	Name	Definition
		be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A016	IC30EPlus360	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. This method is a variation of the 30E360 method with the exception that if the coupon falls on the last day of the month, change it to 1 and increase the month by 1 (ie next month). Method equal to ThirtyEPlusThreeSixty in the FixML model.
NARR	Narrative	Other method than A001-A020. See Narrative.
A020	OneOne	Also named 1/1. ELABORATION: If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).

8.1.11.36.2 Narrative <Nrrtv>

Presence: [0..1]

Definition: The computation method can not be represented in the predefined fields.

Datatype: "Max1000Text" on page 734

8.1.11.37 NonFinancialInstitutionSector10

Definition: Provides detailed information concerning non financial counterparties.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		390
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		390
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		390
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		390

8.1.11.37.1 Sector <Sctr>

Presence: [1..*]

Definition: Taxonomy for non-financial counterparties. The categories correspond to the main sections of NACE classification as defined in the regulation.

Sector <Sctr> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		382
	SchemeName *<SchmeNm>*	[0..1]	Text		382
	Issuer *<Issr>*	[0..1]	Text		382

8.1.11.37.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.11.37.3 DirectlyLinkedActivity <DrctlyLkdActvty>

Presence: [0..1]

Definition: Directly linked to commercial activity or treasury financing: Information on whether the contract is objectively measurable as directly linked to the counterparty's commercial or treasury financing activity.

Usage: If the element is not present, the DirectlyLinkedActivity is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.11.37.4 FederalInstitution <FdrlInstn>

Presence: [0..1]

Definition: Indicates whether the counterparty is an entity established pursuant to federal law like for example a federal authority or a government corporation.

Usage: If the element is not present, the FederalInstitution is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.11.38 ContractModification8

Definition: Information related to the action type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ActionType <*ActnTp*>	[1..1]	CodeSet		391

8.1.11.38.1 ActionType <ActnTp>

Presence: [1..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType11Code" on page 727

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
NEWT	NewTransaction	Transaction is a new transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.

8.1.11.39 InterestRateContractTerm4

Definition: Describes how interest rates are reported.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		392
	Value <*Val*>	[0..1]	Quantity	C6	392

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

8.1.11.39.1 Unit <Unit>

Presence: [0..1]

Definition: Unit for the rate basis.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.11.39.2 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the payment frequency period) that detemines the frequency at which periodic payment dates occur.

Impacted by: C6 "NumberRule"

Datatype: "Max3Number" on page 733

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.1.11.40 CompareMICIdentifier3

Definition: Specifies two values to compare for a MIC (Market Identifier Code-ISO10383) identifier.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	IdentifierSet		393
	Value2 *<Val2>*	[0..1]	IdentifierSet		393

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.40.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "MICIdentifier" on page 731

8.1.11.40.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "MICIdentifier" on page 731

8.1.11.41 CompareReportingLevelType2

Definition: Specifies two values to compare for a reporting level type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	CodeSet		393
	Value2 <*Val2*>	[0..1]	CodeSet		393

8.1.11.41.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "ModificationLevel1Code" on page 718

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

8.1.11.41.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "ModificationLevel1Code" on page 718

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

8.1.11.42 CompareText2

Definition: Specifies two values to compare for a text field of 52 characters.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Text		394
	Value2 <*Val2*>	[0..1]	Text		394

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.42.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max52Text" on page 737

8.1.11.42.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max52Text" on page 737

8.1.11.43 TradeDateTimeQueryCriteria6

Definition: Date and time query criteria.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[0..1]	±		395
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	±		396
	MaturityDate <*MtrtyDt*>	[0..1]			396
{Or	Range <*Rg*>	[1..1]			396
	FromDate <*FrDt*>	[0..1]	Date		396
	ToDate <*ToDt*>	[1..1]	Date		397
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		397
	EffectiveDate <*FctvDt*>	[0..1]			397
	FromDate <*FrDt*>	[0..1]	Date		397
	ToDate <*ToDt*>	[1..1]	Date		397
	ValuationDateTime <*ValtnDtTm*>	[0..1]	±		397
	ExpirationDate <*XprtnDt*>	[0..1]			398
{Or	Range <*Rg*>	[1..1]			398
	FromDate <*FrDt*>	[0..1]	Date		398
	ToDate <*ToDt*>	[1..1]	Date		398
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		398
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]			399
	FromDate <*FrDt*>	[0..1]	Date		399
	ToDate <*ToDt*>	[1..1]	Date		399
	CollateralTimeStamp <*CollTmStmp*>	[0..1]			399
{Or	Range <*Rg*>	[1..1]	±		399
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		400
	HistoricalAsOfDate <*HstrclAsOfDt*>	[0..1]	Date		400

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.11.43.1 ReportingDateTime <RptgDtTm>

Presence: [0..1]

Definition: Indicates the reporting date and full hour that transaction was reported.

ReportingDateTime <RptgDtTm> contains the following elements (see "DateTimePeriod1" on page 169 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromDateTime *<FrDtTm>*	[1..1]	DateTime		169
	ToDateTime *<ToDtTm>*	[1..1]	DateTime		169

8.1.11.43.2 ExecutionDateTime <ExctnDtTm>

Presence: [0..1]

Definition: Indicates the date and full hour the trade was executed.

ExecutionDateTime <ExctnDtTm> contains the following elements (see "DateTimePeriod1" on page 169 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromDateTime *<FrDtTm>*	[1..1]	DateTime		169
	ToDateTime *<ToDtTm>*	[1..1]	DateTime		169

8.1.11.43.3 MaturityDate <MtrtyDt>

Presence: [0..1]

Definition: Indicates the date when the trade was matured.

MaturityDate <MtrtyDt> contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Range *<Rg>*	[1..1]			396
	FromDate *<FrDt>*	[0..1]	Date		396
	ToDate *<ToDt>*	[1..1]	Date		397
Or}	NotReported *<NotRptd>*	[1..1]	CodeSet		397

8.1.11.43.3.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date range.

Range <Rg> contains the following **DatePeriod1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FromDate *<FrDt>*	[0..1]	Date		396
	ToDate *<ToDt>*	[1..1]	Date		397

8.1.11.43.3.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 729

8.1.11.43.3.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 729

8.1.11.43.3.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "NotReported1Code" on page 720

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.11.43.4 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

EffectiveDate <FctvDt> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		397
	ToDate <*ToDt*>	[1..1]	Date		397

8.1.11.43.4.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 729

8.1.11.43.4.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 729

8.1.11.43.5 ValuationDateTime <ValtnDtTm>

Presence: [0..1]

Definition: Date and time of the valuation.

ValuationDateTime <ValtnDtTm> contains the following elements (see "DateTimePeriod1" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		169
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		169

8.1.11.43.6 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the date when the trade was terminated.

ExpirationDate <XprtnDt> contains one of the following **DateOrBlankQuery2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Range <*Rg*>	[1..1]			398
	FromDate <*FrDt*>	[0..1]	Date		398
	ToDate <*ToDt*>	[1..1]	Date		398
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		398

8.1.11.43.6.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date range.

Range <Rg> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		398
	ToDate <*ToDt*>	[1..1]	Date		398

8.1.11.43.6.1.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 729

8.1.11.43.6.1.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 729

8.1.11.43.6.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "NotReported1Code" on page 720

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.11.43.7 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

EarlyTerminationDate <EarlyTermntnDt> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		399
	ToDate <*ToDt*>	[1..1]	Date		399

8.1.11.43.7.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 729

8.1.11.43.7.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 729

8.1.11.43.8 CollateralTimeStamp <CollTmStmp>

Presence: [0..1]

Definition: Indicates the collateral time stamp range.

CollateralTimeStamp <CollTmStmp> contains one of the following **DateTimeOrBlankQuery1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Range <*Rg*>	[1..1]	±		399
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		400

8.1.11.43.8.1 Range <Rg>

Presence: [1..1]

Definition: Indicates the date time range.

Range <Rg> contains the following elements (see "DateTimePeriod1" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDateTime <*FrDtTm*>	[1..1]	DateTime		169
	ToDateTime <*ToDtTm*>	[1..1]	DateTime		169

8.1.11.43.8.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field may be queried for not reported value.

Datatype: "NotReported1Code" on page 720

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.11.43.9 HistoricalAsOfDate <HstrclAsOfDt>

Presence: [0..1]

Definition: Indicates a historical as-of date for which the query response shall be prepared.

Datatype: "ISODate" on page 729

8.1.11.44 CompareText1

Definition: Specifies two values to compare for a text field of 52 characters.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	Text		400
	Value2 <*Val2*>	[0..1]	Text		400

8.1.11.44.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Datatype: "Max52Text" on page 737

8.1.11.44.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Datatype: "Max52Text" on page 737

8.1.11.45 TechnicalAttributes6

Definition: Specifies technical attributes of the message.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		401
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		401

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

8.1.11.45.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 735

8.1.11.45.2 ReportReceiptTimeStamp <RptRctTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the receipt of the submission of the report to the trade repository as recorded by the trade repository. This item should only be present in a message from the trade repository to an authority and/or other recipients of the message.

Datatype: "ISODateTime" on page 729

8.1.11.46 InterestRateFrequency3Choice

Definition: Describes frequency of payments for interest rates, either using term notation or a proprietary notation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C34	401
Or}	Proprietary <*Prtry*>	[1..1]	Text		402

8.1.11.46.1 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C34 "OneElementPresentRule"

Term <Term> contains the following elements (see "InterestRateContractTerm4" on page 391 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		392
	Value <*Val*>	[0..1]	Quantity	C6	392

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

8.1.11.46.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Frequency expressed in a proprietary notation.

Datatype: "Max52Text" on page 737

8.1.11.47 NaturalPersonIdentification3

Definition: Identifies a natural person through identification number, name and domicile.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		402
	Country <*Ctry*>	[0..1]	CodeSet	C3	402

8.1.11.47.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the natural person.

Identification <Id> contains the following elements (see "NaturalPersonIdentification2" on page 233 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		233
	Name <*Nm*>	[0..1]	Text		234
	Domicile <*Dmcl*>	[0..1]	Text		234

8.1.11.47.2 Country <Ctry>

Presence: [0..1]

Definition: Code of country of residence of a natural person.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 706

Constraints

- **Country**

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

8.1.11.48 UniqueTransactionIdentifier3Choice

Definition: Element is a choice between a standard identifier and a proprietary code.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		403
Or	Proprietary <*Prtry*>	[1..1]	±		403
Or}	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		403

8.1.11.48.1 UniqueTransactionIdentifier <UnqTxIdr>

Presence: [1..1]

Definition: Unique trade identifier (UTI) as agreed with the counterparty.

Datatype: "UTIIdentifier" on page 731

8.1.11.48.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Trade identifier expressed in a proprietary notation.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.11.48.3 NotAvailable <NotAvlbl>

Presence: [1..1]

Definition: Indicates unique transaction identifier is not available.

Datatype: "NoReasonCode" on page 719

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

8.1.11.49 ContractType15

Definition: Information related to contract attributes.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ContractType <CtrctTp>	[0..1]	CodeSet		406
	AssetClass <AsstClss>	[0..1]	CodeSet		407
	ProductClassification <PdctClssfctn>	[0..1]	IdentifierSet		407
	ProductIdentification <PdctId>	[0..1]		C14	407
	ISIN <ISIN>	[0..1]	IdentifierSet		408
	UniqueProductIdentifier <UnqPdctIdr>	[0..1]	±		408
	AlternativeInstrumentIdentification <AltrntvInstrmId>	[0..1]	Text		408
	ProductDescription <PdctDesc>	[0..1]	Text		408
	UnderlyingInstrument <UndrlygInstrm>	[0..1]			409
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		410
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		411
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		411
Or	Basket <Bskt>	[1..1]		C24	411
	Structurer <Strr>	[0..1]	IdentifierSet		412
	Identification <Id>	[0..1]	Text		412
	Constituents <Cnsttnts>	[0..*]			412
	InstrumentIdentification <InstrmId>	[1..1]			413
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		413
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		414
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		414
Or}	OtherIdentification <OthrId>	[1..1]			414
	Identification <Id>	[1..1]	Text		414
	Source <Src>	[1..1]	Text		414
	Quantity <Qty>	[0..1]	Quantity		414
	UnitOfMeasure <UnitOfMeasr>	[0..1]			414
{Or	Code <Cd>	[1..1]	CodeSet		415
Or}	Proprietary <Prtry>	[1..1]	±		415
Or	Index <Indx>	[1..1]		C25	415
	ISIN <ISIN>	[0..1]	IdentifierSet		416
	Name <Nm>	[0..1]	Text		416
	Index <Indx>	[0..1]	CodeSet		416

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	Other <*Othr*>	[1..1]			416
	Identification <*Id*>	[1..1]	Text		416
	Source <*Src*>	[1..1]	Text		416
Or}	IdentificationNotAvailable <*IdNotAvlbl*>	[1..1]	CodeSet		416
	UnderlyingAssetTradingPlatformIdentifier <*UndrlygAsstTradgPltfmIdr*>	[0..1]	IdentifierSet		417
	UnderlyingAssetPriceSource <*UndrlygAsstPricSrc*>	[0..1]	Text		417
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	417
	Currency <*Ccy*>	[1..1]	CodeSet	C1	418
	ExchangeRate <*XchgRate*>	[0..1]	Rate		418
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		418
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		418
	FixingDate <*FxgDt*>	[0..1]	DateTime		418
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	419
	Currency <*Ccy*>	[1..1]	CodeSet	C1	419
	ExchangeRate <*XchgRate*>	[0..1]	Rate		419
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		420
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		420
	FixingDate <*FxgDt*>	[0..1]	DateTime		420
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C3	420
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		420

Constraints

- **OneElementPresentRule**

  At least one element must be present.

- **UnderlyingAssetGuideline**

  The values specified for the elements UnderlyingAssetTradingPlatformIdentifier and UnderlyingAssetPriceSource shall be understood to be related to the underlying asset (or benchmark) identified in UnderlyingInstrument element.

8.1.11.49.1 ContractType <CtrctTp>

Presence: [0..1]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 711

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

8.1.11.49.2 AssetClass <AsstClss>

Presence: [0..1]

Definition: Specifies the classification according to the asset class of the contract.

Datatype: "ProductType4Code" on page 722

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.1.11.49.3 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Specifies the classification of the derivative product.

Datatype: "CFIOct2015Identifier" on page 730

8.1.11.49.4 ProductIdentification <PdctId>

Presence: [0..1]

Definition: Specifies the identification of the derivative product.

Impacted by: C14 "OneElementPresentRule"

ProductIdentification <PdctId> contains the following **SecurityIdentification46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		408
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		408
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		408
	ProductDescription <*PdctDesc*>	[0..1]	Text		408

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
 Or    /UniqueProductIdentifier Must be present
 Or    /AlternativeInstrumentIdentification Must be present
 Or    /ProductDescription Must be present
```

8.1.11.49.4.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.49.4.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 178 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		179
Or}	Proprietary <*Prtry*>	[1..1]	±		179

8.1.11.49.4.3 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max105Text" on page 734

8.1.11.49.4.4 ProductDescription <PdctDesc>

Presence: [0..1]

Definition: Specifies a human readable description of the product.

Datatype: "Max1000Text" on page 734

8.1.11.49.5 UnderlyingInstrument <UndrlygInstrm>

Presence: [0..1]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrument <UndrlygInstrm> contains one of the following **SecurityIdentification41Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ISIN *<ISIN>*	[1..1]	IdentifierSet		410
Or	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[1..1]	Text		411
Or	UniqueProductIdentifier *<UnqPdctIdr>*	[1..1]	±		411
Or	Basket *<Bskt>*	[1..1]		C24	411
	Structurer *<Strr>*	[0..1]	IdentifierSet		412
	Identification *<Id>*	[0..1]	Text		412
	Constituents *<Cnsttnts>*	[0..*]			412
	InstrumentIdentification *<InstrmId>*	[1..1]			413
{Or	ISIN *<ISIN>*	[1..1]	IdentifierSet		413
Or	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[1..1]	Text		414
Or	UniqueProductIdentifier *<UnqPdctIdr>*	[1..1]	±		414
Or}	OtherIdentification *<OthrId>*	[1..1]			414
	Identification *<Id>*	[1..1]	Text		414
	Source *<Src>*	[1..1]	Text		414
	Quantity *<Qty>*	[0..1]	Quantity		414
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			414
{Or	Code *<Cd>*	[1..1]	CodeSet		415
Or}	Proprietary *<Prtry>*	[1..1]	±		415
Or	Index *<Indx>*	[1..1]		C25	415
	ISIN *<ISIN>*	[0..1]	IdentifierSet		416
	Name *<Nm>*	[0..1]	Text		416
	Index *<Indx>*	[0..1]	CodeSet		416
Or	Other *<Othr>*	[1..1]			416
	Identification *<Id>*	[1..1]	Text		416
	Source *<Src>*	[1..1]	Text		416
Or}	IdentificationNotAvailable *<IdNotAvlbl>*	[1..1]	CodeSet		416

8.1.11.49.5.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.49.5.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 737

8.1.11.49.5.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier2Choice" on page 178 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		179
Or}	Proprietary <*Prtry*>	[1..1]	±		179

8.1.11.49.5.4 Basket <Bskt>

Presence: [1..1]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C24 "OneElementPresentRule"

Basket <Bskt> contains the following **CustomBasket4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Structurer <Strr>	[0..1]	IdentifierSet		412
	Identification <Id>	[0..1]	Text		412
	Constituents <Cnsttnts>	[0..*]			412
	InstrumentIdentification <InstrmId>	[1..1]			413
{Or	ISIN <ISIN>	[1..1]	IdentifierSet		413
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..1]	Text		414
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..1]	±		414
Or}	OtherIdentification <OthrId>	[1..1]			414
	Identification <Id>	[1..1]	Text		414
	Source <Src>	[1..1]	Text		414
	Quantity <Qty>	[0..1]	Quantity		414
	UnitOfMeasure <UnitOfMeasr>	[0..1]			414
{Or	Code <Cd>	[1..1]	CodeSet		415
Or}	Proprietary <Prtry>	[1..1]	±		415

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identification Must be present
 Or    /Constituents[*] Must be present
```

8.1.11.49.5.4.1 Structurer <Strr>

Presence: [0..1]

Definition: Identification of the structurer of the customer basket.

Datatype: "LEIIdentifier" on page 731

8.1.11.49.5.4.2 Identification <Id>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 737

8.1.11.49.5.4.3 Constituents <Cnsttnts>

Presence: [0..*]

Definition: Identifier of the underliers that represent the constituents of a custom basket.

Constituents <Cnsttnts> contains the following **BasketConstituents3** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InstrumentIdentification *<InstrmId>*	[1..1]			413
{Or	ISIN *<ISIN>*	[1..1]	IdentifierSet		413
Or	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[1..1]	Text		414
Or	UniqueProductIdentifier *<UnqPdctIdr>*	[1..1]	±		414
Or}	OtherIdentification *<OthrId>*	[1..1]			414
	Identification *<Id>*	[1..1]	Text		414
	Source *<Src>*	[1..1]	Text		414
	Quantity *<Qty>*	[0..1]	Quantity		414
	UnitOfMeasure *<UnitOfMeasr>*	[0..1]			414
{Or	Code *<Cd>*	[1..1]	CodeSet		415
Or}	Proprietary *<Prtry>*	[1..1]	±		415

8.1.11.49.5.4.3.1 InstrumentIdentification <InstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

InstrumentIdentification <InstrmId> contains one of the following **InstrumentIdentification6Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ISIN *<ISIN>*	[1..1]	IdentifierSet		413
Or	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[1..1]	Text		414
Or	UniqueProductIdentifier *<UnqPdctIdr>*	[1..1]	±		414
Or}	OtherIdentification *<OthrId>*	[1..1]			414
	Identification *<Id>*	[1..1]	Text		414
	Source *<Src>*	[1..1]	Text		414

8.1.11.49.5.4.3.1.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.49.5.4.3.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..1]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 737

8.1.11.49.5.4.3.1.3 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..1]

Definition: Identification through a unique product identifier.

UniqueProductIdentifier <UnqPdctIdr> contains one of the following elements (see "UniqueProductIdentifier1Choice" on page 234 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..1]	Text		234
Or}	Proprietary <*Prtry*>	[1..1]	±		234

8.1.11.49.5.4.3.1.4 OtherIdentification <OthrId>

Presence: [1..1]

Definition: Other identification of a security assigned by an institution or organisation.

OtherIdentification <OthrId> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		414
	Source <*Src*>	[1..1]	Text		414

8.1.11.49.5.4.3.1.4.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 735

8.1.11.49.5.4.3.1.4.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 734

8.1.11.49.5.4.3.2 Quantity <Qty>

Presence: [0..1]

Definition: Indicates the number of units of a particular constituent in a custom basket.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.11.49.5.4.3.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the number of units of a particular custom basket constituent is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		415
Or}	Proprietary <*Prtry*>	[1..1]	±		415

8.1.11.49.5.4.3.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 710

8.1.11.49.5.4.3.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.11.49.5.5 Index <Indx>

Presence: [1..1]

Definition: Indicates the index upon which the financial instrument is based.

Impacted by: C25 "OneElementPresentRule"

Index <Indx> contains the following **IndexIdentification1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..1]	IdentifierSet		416
	Name <*Nm*>	[0..1]	Text		416
	Index <*Indx*>	[0..1]	CodeSet		416

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ISIN Must be present
```

```
Or    /Name Must be present
Or    /Index Must be present
```

8.1.11.49.5.5.1 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.49.5.5.2 Name <Nm>

Presence: [0..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max350Text" on page 735

8.1.11.49.5.5.3 Index <Indx>

Presence: [0..1]

Definition: Index name where the underlying is an index.

Datatype: "ExternalBenchmarkCurveName1Code" on page 710

8.1.11.49.5.6 Other <Othr>

Presence: [1..1]

Definition: Other identification of an underlier.

Other <Othr> contains the following **GenericIdentification184** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		416
	Source <*Src*>	[1..1]	Text		416

8.1.11.49.5.6.1 Identification <Id>

Presence: [1..1]

Definition: Indicates other identifier of an underlier.

Datatype: "Max210Text" on page 735

8.1.11.49.5.6.2 Source <Src>

Presence: [1..1]

Definition: Indicates the source of the identifier that represent the underlier.

Datatype: "Max100Text" on page 734

8.1.11.49.5.7 IdentificationNotAvailable <IdNotAvlbl>

Presence: [1..1]

Definition: Indicates that underlying identification is not available.

Datatype: "UnderlyingIdentification1Code" on page 728

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

8.1.11.49.6 UnderlyingAssetTradingPlatformIdentifier <UndrlygAsstTradgPltfmIdr>

Presence: [0..1]

Definition: For a platform (e.g. exchange) traded underlying asset, the platform on which the asset is traded. This data element is not applicable to OTC derivative transactions with custom basket constituents.

Datatype: "MICIdentifier" on page 731

8.1.11.49.7 UnderlyingAssetPriceSource <UndrlygAsstPricSrc>

Presence: [0..1]

Definition: For an underlying asset or benchmark not traded on a platform, the source of the price used to determine the value or level of the asset or benchmark. This data element is not applicable to OTC derivative transactions with custom basket constituents.

Datatype: "Max50Text" on page 736

8.1.11.49.8 SettlementCurrency <SttlmCcy>

Presence: [0..1]

Definition: Specifies the currency to be used for cash settlement of the transaction.

Usage: For multicurrency transactions that do not net, SettlementCurrency is to be considered as the first leg.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrency <SttlmCcy> contains the following **CurrencyExchange23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency <*Ccy*>	[1..1]	CodeSet	C1	418
	ExchangeRate <*XchgRate*>	[0..1]	Rate		418
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		418
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		418
	FixingDate <*FxgDt*>	[0..1]	DateTime		418

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

8.1.11.49.8.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 690

Constraints

- **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.

8.1.11.49.8.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 733

8.1.11.49.8.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 733

8.1.11.49.8.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		166
Or}	Proprietary <*Prtry*>	[1..1]	Text		166

8.1.11.49.8.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 729

8.1.11.49.9 SettlementCurrencySecondLeg <SttlmCcyScndLeg>

Presence: [0..1]

Definition: Specifies the currency second leg to be used for cash settlement of the transaction.

Impacted by: C6 "ExchangeRatePresenceRule"

SettlementCurrencySecondLeg <SttlmCcyScndLeg> contains the following **CurrencyExchange23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Currency <*Ccy*>	[1..1]	CodeSet	C1	419
	ExchangeRate <*XchgRate*>	[0..1]	Rate		419
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		420
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		420
	FixingDate <*FxgDt*>	[0..1]	DateTime		420

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

8.1.11.49.9.1 Currency <Ccy>

Presence: [1..1]

Definition: Indicates the currency.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 690

Constraints

- **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.

8.1.11.49.9.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 733

8.1.11.49.9.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 733

8.1.11.49.9.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		166
Or}	Proprietary <*Prtry*>	[1..1]	Text		166

8.1.11.49.9.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 729

8.1.11.49.10 PlaceOfSettlement <PlcOfSttlm>

Presence: [0..1]

Definition: Specifies the place where settlement of the transaction occurs as stipulated in the contract.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 706

Constraints

- **Country**

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

8.1.11.49.11 DerivativeBasedOnCryptoAsset <DerivBasedOnCrptAsst>

Presence: [0..1]

Definition: Indicator whether the derivative is based on crypto-asset.

Usage: If the element is not present, the DerivativeBasedOnCryptoAsset is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.11.50 TradeNonConfirmation1

Definition: Identifies contract that is not confirmed.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		421

8.1.11.50.1 Type <Tp>

Presence: [1..1]

Definition: Specifies that the contract remains unconfirmed.

Datatype: "TradeConfirmationType2Code" on page 725

CodeName	Name	Definition
NCNF	NonConfirmed	Non-confirmed.

8.1.11.51 ExerciseDate1Choice

Definition: Choice between a known exercise date and a pending date.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FirstExerciseDate <*FrstExrcDt*>	[1..1]	Date		421
Or}	PendingDateApplicable <*PdgDtAplbl*>	[1..1]	CodeSet		421

8.1.11.51.1 FirstExerciseDate <FrstExrcDt>

Presence: [1..1]

Definition: Specifies the earliest unadjusted date during the exercise period on which an option can be exercised.

Usage

: For European style options, the first possible exercise date is the same as the ExpirationDate.

For American style options, the first possible exercise date is the same as the ExecutionTimeStamp.

For Knock-in options, the first exercise date is reported when available.

Datatype: "ISODate" on page 729

8.1.11.51.2 PendingDateApplicable <PdgDtAplbl>

Presence: [1..1]

Definition: Indicates that price is currently not available, but pending.

Datatype: "PriceStatus2Code" on page 722

CodeName	Name	Definition
PNDG	Pending	Price is pending.

8.1.11.52 TradeSecurityIdentificationQueryCriteria3

Definition: Specifies the query criteria related to securities.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Operator <*Oprtr*>	[1..1]	CodeSet		422
	Identification <*Id*>	[0..*]	±		422
	ContractType <*CtrctTp*>	[0..*]	CodeSet		423
	ISIN <*ISIN*>	[0..*]		C8	423
	Identifier <*Idr*>	[0..*]	IdentifierSet		424
	NotReported <*NotRptd*>	[0..1]	CodeSet		424
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..*]		C9	424
	Identifier <*Idr*>	[0..*]	Text		424
	NotReported <*NotRptd*>	[0..1]	CodeSet		424
	UnderlyingInstrumentIdentification <*UndrlygInstrmId*>	[0..*]	±		425

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.11.52.1 Operator <Oprtr>

Presence: [1..1]

Definition: Specifies the AND/OR operators as query criteria.

Datatype: "Operation3Code" on page 720

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

8.1.11.52.2 Identification <Id>

Presence: [0..*]

Definition: Identification of the product through ISIN or AII.

Identification <Id> contains the following elements (see "SecurityIdentificationQueryCriteria1" on page 479 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..*]	IdentifierSet		480
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..*]	Text		480

8.1.11.52.3 ContractType <CtrctTp>

Presence: [0..*]

Definition: Classification of information according to contract type.

Datatype: "FinancialInstrumentContractType2Code" on page 711

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

8.1.11.52.4 ISIN <ISIN>

Presence: [0..*]

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.

Impacted by: C8 "OneElementPresentRule"

ISIN <ISIN> contains the following **ISINQueryCriteria1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identifier <*Idr*>	[0..*]	IdentifierSet		424
	NotReported <*NotRptd*>	[0..1]	CodeSet		424

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Identifier[*] Must be present
 Or    /NotReported Must be present
```

8.1.11.52.4.1 Identifier <Idr>

Presence: [0..*]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.11.52.4.2 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 720

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.11.52.5 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..*]

Definition: Identification of the product through a unique product identifier.

Impacted by: C9 "OneElementPresentRule"

UniqueProductIdentifier <UnqPdctIdr> contains the following **UPIQueryCriteria1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identifier <*Idr*>	[0..*]	Text		424
	NotReported <*NotRptd*>	[0..1]	CodeSet		424

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Identifier[*] Must be present
 Or    /NotReported Must be present
```

8.1.11.52.5.1 Identifier <Idr>

Presence: [0..*]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 737

8.1.11.52.5.2 NotReported <NotRptd>

Presence: [0..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 720

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.11.52.6 UnderlyingInstrumentIdentification <UndrlygInstrmId>

Presence: [0..*]

Definition: Unique identification to identify the direct underlying instrument based on its type.

UnderlyingInstrumentIdentification <UndrlygInstrmId> contains one of the following elements (see "SecurityIdentificationQuery4Choice" on page 477 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	ISIN *<ISIN>*	[1..*]	IdentifierSet		477
Or	AlternativeInstrumentIdentification *<AltrntvInstrmId>*	[1..*]	Text		477
Or	NotAvailable *<NotAvlbl>*	[1..1]	CodeSet		478
Or	UniqueProductIdentifier *<UnqPdctIdr>*	[1..*]	Text		478
Or	Index *<Indx>*	[1..*]	±		478
Or	Basket *<Bskt>*	[1..*]		C10	478
	Structurer *<Strr>*	[0..1]	IdentifierSet		479
	Identifier *<Idr>*	[0..1]	Text		479
	ISIN *<ISIN>*	[0..1]	IdentifierSet		479
Or}	NotReported *<NotRptd>*	[1..1]	CodeSet		479

8.1.11.53 CompareOrganisationIdentification7

Definition: Specifies two values to compare for an organisation identification.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value1 *<Val1>*	[0..1]	±		425
	Value2 *<Val2>*	[0..1]	±		426

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.53.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "PartyIdentification236Choice" on page 431 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		431
Or}	Natural *<Ntrl>*	[1..1]	±		432

8.1.11.53.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the second side of the transaction.

Value2 <Val2> contains one of the following elements (see "PartyIdentification236Choice" on page 431 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		431
Or}	Natural *<Ntrl>*	[1..1]	±		432

8.1.11.54 ProductClassificationCriteria1

Definition: Criteria regarding product classification.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClassificationFinancialInstrument *<ClssfctnFinInstrm>*	[0..*]	IdentifierSet		426
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..*]	Text		426

8.1.11.54.1 ClassificationFinancialInstrument <ClssfctnFinInstrm>

Presence: [0..*]

Definition: Identifier is an ISO 10962 Classification of Financial Instrument (CFI).

Datatype: "CFIOct2015Identifier" on page 730

8.1.11.54.2 UniqueProductIdentifier <UnqPdctIdr>

Presence: [0..*]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 737

8.1.11.55 CompareUnitPrice5

Definition: Specifies two values to compare for a unit price.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value1 <*Val1*>	[0..1]	±		427
	Value2 <*Val2*>	[0..1]	±		427

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Value1 Must be present
 Or    /Value2 Must be present
```

8.1.11.55.1 Value1 <Val1>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value1 <Val1> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 441 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		441
Or	Unit <*Unit*>	[1..1]	Quantity		442
Or	Percentage <*Pctg*>	[1..1]	Rate		442
Or	Yield <*Yld*>	[1..1]	Rate		442
Or	Decimal <*Dcml*>	[1..1]	Rate		442
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		442
Or}	Other <*Othr*>	[1..1]	±	C46	442

8.1.11.55.2 Value2 <Val2>

Presence: [0..1]

Definition: Information for the first side of the transaction.

Value2 <Val2> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 441 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		441
Or	Unit <*Unit*>	[1..1]	Quantity		442
Or	Percentage <*Pctg*>	[1..1]	Rate		442
Or	Yield <*Yld*>	[1..1]	Rate		442
Or	Decimal <*Dcml*>	[1..1]	Rate		442
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		442
Or}	Other <*Othr*>	[1..1]	±	C46	442

8.1.11.56 OptionMultipleBarrierLevels1

Definition: Specifies the lower and upper barrier levels for an option.

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	LowerLevel <*LwrLvl*>	[1..1]	±		428
	UpperLevel <*UpperLvl*>	[1..1]	±		428

8.1.11.56.1 LowerLevel <LwrLvl>

Presence: [1..1]

Definition: Specifies the lower of the two barrier levels as a predetermined price.

LowerLevel <LwrLvl> contains one of the following elements (see "SecuritiesTransactionPrice23Choice" on page 440 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		440
Or	Unit <*Unit*>	[1..1]	Quantity		440
Or	Percentage <*Pctg*>	[1..1]	Rate		440
Or	Yield <*Yld*>	[1..1]	Rate		440
Or	Decimal <*Dcml*>	[1..1]	Rate		441
Or}	Other <*Othr*>	[1..1]	±	C46	441

8.1.11.56.2 UpperLevel <UpperLvl>

Presence: [1..1]

Definition: Specifies the higher of the two barrier levels as a predetermined price.

UpperLevel <UpperLvl> contains one of the following elements (see "SecuritiesTransactionPrice23Choice" on page 440 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		440
Or	Unit *<Unit>*	[1..1]	Quantity		440
Or	Percentage *<Pctg>*	[1..1]	Rate		440
Or	Yield *<Yld>*	[1..1]	Rate		440
Or	Decimal *<Dcml>*	[1..1]	Rate		441
Or}	Other *<Othr>*	[1..1]	±	C46	441

8.1.12 Organisation Identification

8.1.12.1 OrganisationIdentification15Choice

Definition: Provides the identification of the organisation.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.12.1.1 LEI <LEI>

Presence: [1..1]

Definition: Identification is done through the use of legal entity identifier code.

Datatype: "LEIIdentifier" on page 731

8.1.12.1.2 Other <Othr>

Presence: [1..1]

Definition: Unique identification of an organisation, using a client code or a business identification code.

Other <Othr> contains the following elements (see "OrganisationIdentification38" on page 430 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		431
	Name *<Nm>*	[0..1]	Text		431
	Domicile *<Dmcl>*	[0..1]	Text		431

8.1.12.1.3 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Business identifier code used to identify the organisation.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 730

Constraints

- **AnyBIC**

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

8.1.12.2 LegalPersonIdentification1

Definition: Provides the identification of the organisation which is a legal person.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		430
	Country <*Ctry*>	[0..1]	CodeSet	C3	430

8.1.12.2.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the legal person.

Identification <Id> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.12.2.2 Country <Ctry>

Presence: [0..1]

Definition: Code of country where the registered office of the organisation is located.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 706

Constraints

- **Country**

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

8.1.12.3 OrganisationIdentification38

Definition: Identifies an organisation through client identification, a name and a domicile.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		431
	Name <*Nm*>	[0..1]	Text		431
	Domicile <*Dmcl*>	[0..1]	Text		431

8.1.12.3.1 Identification <Id>

Presence: [1..1]

Definition: Unique and unambiguous identification of the organisation.

Identification <Id> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.12.3.2 Name <Nm>

Presence: [0..1]

Definition: Indicates the name of the organisation.

Datatype: "Max105Text" on page 734

8.1.12.3.3 Domicile <Dmcl>

Presence: [0..1]

Definition: Indicates the domicile of the organisation.

Datatype: "Max500Text" on page 736

8.1.13 Party Identification

8.1.13.1 PartyIdentification236Choice

Definition: Provides the identification of the organisation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		431
Or}	Natural <*Ntrl*>	[1..1]	±		432

8.1.13.1.1 Legal <Lgl>

Presence: [1..1]

Definition: Party is a legal person.

Legal <Lgl> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.13.1.2 Natural <Ntrl>

Presence: [1..1]

Definition: Party is a natural person.

Natural <Ntrl> contains the following elements (see "NaturalPersonIdentification2" on page 233 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		233
	Name <*Nm*>	[0..1]	Text		234
	Domicile <*Dmcl*>	[0..1]	Text		234

8.1.13.2 TradePartyIdentificationQuery10Choice

Definition: Query of a trade party based on the legal and natural means of identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		432
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		432

8.1.13.2.1 Identification <Id>

Presence: [1..*]

Definition: Provides the identification of the organisation.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.13.2.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 720

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.13.3 PartyIdentification248Choice

Definition: Provides the identification of the organisation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.13.3.1 Legal <Lgl>

Presence: [1..1]

Definition: Party is a legal person.

Legal <Lgl> contains the following elements (see "LegalPersonIdentification1" on page 430 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		430
	Country <*Ctry*>	[0..1]	CodeSet	C3	430

8.1.13.3.2 Natural <Ntrl>

Presence: [1..1]

Definition: Party is a natural person.

Natural <Ntrl> contains the following elements (see "NaturalPersonIdentification3" on page 402 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		402
	Country <*Ctry*>	[0..1]	CodeSet	C3	402

8.1.13.4 TradePartyIdentificationQuery11Choice

Definition: Query of a trade party based on the legal means of identification.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Identification <*Id*>	[1..*]	±		433
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		434

8.1.13.4.1 Identification <Id>

Presence: [1..*]

Definition: Provides the identification of the organisation.

Identification <Id> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.13.4.2 NotReported <NotRptd>

Presence: [1..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 720

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.13.5 PartyIdentification121Choice

Definition: Choice of identification of a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	434
Or	LegalEntityIdentifier <*LglNttyIdr*>	[1..1]	IdentifierSet		435
Or	NameAndAddress <*NmAndAdr*>	[1..1]	±		435
Or}	ProprietaryIdentification <*PrtryId*>	[1..1]	±		435

8.1.13.5.1 AnyBIC <AnyBIC>

Presence: [1..1]

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 730

Constraints

- **AnyBIC**

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

8.1.13.5.2 LegalEntityIdentifier <LglNttyIdr>

Presence: [1..1]

Definition: Identification of the party with a Legal Entity Identifier. This is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Datatype: "LEIIdentifier" on page 731

8.1.13.5.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

Definition: Name and address of a party.

NameAndAddress <NmAndAdr> contains the following elements (see "NameAndAddress5" on page 437 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		437
	Address <*Adr*>	[0..1]	±		437

8.1.13.5.4 ProprietaryIdentification <PrtryId>

Presence: [1..1]

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

ProprietaryIdentification <PrtryId> contains the following elements (see "GenericIdentification1" on page 169 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		169
	SchemeName <*SchmeNm*>	[0..1]	Text		170
	Issuer <*Issr*>	[0..1]	Text		170

8.1.13.6 DerivativePartyIdentification1Choice

Definition: Reference entity of a single name credit default swap (CDS) or a derivative on single name credit default swap (CDS).

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Country <*Ctry*>	[1..1]	CodeSet	C3	436
Or	CountrySubDivision <*CtrySubDvsn*>	[1..1]	CodeSet		436
Or}	LEI <*LEI*>	[1..1]	IdentifierSet		436

8.1.13.6.1 Country <Ctry>

Presence: [1..1]

Definition: Country of the reference entity.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 706

Constraints

- **Country**

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

8.1.13.6.2 CountrySubDivision <CtrySubDvsn>

Presence: [1..1]

Definition: Country and country sub-division of the reference entity.

Datatype: "CountrySubDivisionCode" on page 706

8.1.13.6.3 LEI <LEI>

Presence: [1..1]

Definition: Identification of the reference party through Legal entity identifier.

Datatype: "LEIIdentifier" on page 731

8.1.14 Payment Type

8.1.14.1 PaymentType5Choice

Definition: Choice beween a payment type from a predefined list and a proprietary payment type.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		436
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		437

8.1.14.1.1 Type <Tp>

Presence: [1..1]

Definition: Type, or nature, of the payment.

Datatype: "PaymentType4Code" on page 721

CodeName	Name	Definition
UFRO	Upfront	Transaction is an initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an off-market transaction.
UWIN	UnWind	Transaction is the final settlement payment made when a transaction is unwound prior to its end date or a payment that may result due to the full termination of derivative transaction(s).
PEXH	PrincipalExchange	Transaction is an exchange of notional values for cross-currency swaps.

8.1.14.1.2 ProprietaryType <PrtryTp>

Presence: [1..1]

Definition: Payment type that is not included in a predefined list.

Datatype: "Max4AlphaNumericText" on page 736

8.1.15 Postal Address

8.1.15.1 NameAndAddress5

Definition: Information that locates and identifies a party.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Name <*Nm*>	[1..1]	Text		437
	Address <*Adr*>	[0..1]	±		437

8.1.15.1.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max350Text" on page 735

8.1.15.1.2 Address <Adr>

Presence: [0..1]

Definition: Postal address of the party.

Address <Adr> contains the following elements (see "PostalAddress1" on page 438 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		438
	AddressLine <*AdrLine*>	[0..5]	Text		439
	StreetName <*StrtNm*>	[0..1]	Text		439
	BuildingNumber <*BldgNb*>	[0..1]	Text		439
	PostCode <*PstCd*>	[0..1]	Text		439
	TownName <*TwnNm*>	[0..1]	Text		439
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		439
	Country <*Ctry*>	[1..1]	CodeSet	C3	439

8.1.15.2 PostalAddress1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <*AdrTp*>	[0..1]	CodeSet		438
	AddressLine <*AdrLine*>	[0..5]	Text		439
	StreetName <*StrtNm*>	[0..1]	Text		439
	BuildingNumber <*BldgNb*>	[0..1]	Text		439
	PostCode <*PstCd*>	[0..1]	Text		439
	TownName <*TwnNm*>	[0..1]	Text		439
	CountrySubDivision <*CtrySubDvsn*>	[0..1]	Text		439
	Country <*Ctry*>	[1..1]	CodeSet	C3	439

8.1.15.2.1 AddressType <AdrTp>

Presence: [0..1]

Definition: Identifies the nature of the postal address.

Datatype: "AddressType2Code" on page 690

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.

CodeName	Name	Definition
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

8.1.15.2.2 AddressLine <AdrLine>

Presence: [0..5]

Definition: Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

Datatype: "Max70Text" on page 737

8.1.15.2.3 StreetName <StrtNm>

Presence: [0..1]

Definition: Name of a street or thoroughfare.

Datatype: "Max70Text" on page 737

8.1.15.2.4 BuildingNumber <BldgNb>

Presence: [0..1]

Definition: Number that identifies the position of a building on a street.

Datatype: "Max16Text" on page 735

8.1.15.2.5 PostCode <PstCd>

Presence: [0..1]

Definition: Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

Datatype: "Max16Text" on page 735

8.1.15.2.6 TownName <TwnNm>

Presence: [0..1]

Definition: Name of a built-up area, with defined boundaries, and a local government.

Datatype: "Max35Text" on page 736

8.1.15.2.7 CountrySubDivision <CtrySubDvsn>

Presence: [0..1]

Definition: Identifies a subdivision of a country for example, state, region, county.

Datatype: "Max35Text" on page 736

8.1.15.2.8 Country <Ctry>

Presence: [1..1]

Definition: Nation with its own government.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 706

Constraints

- **Country**

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

8.1.16 Price

8.1.16.1 SecuritiesTransactionPrice23Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		440
Or	Unit <*Unit*>	[1..1]	Quantity		440
Or	Percentage <*Pctg*>	[1..1]	Rate		440
Or	Yield <*Yld*>	[1..1]	Rate		440
Or	Decimal <*Dcml*>	[1..1]	Rate		441
Or}	Other <*Othr*>	[1..1]	±	C46	441

8.1.16.1.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that price is expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.16.1.2 Unit <Unit>

Presence: [1..1]

Definition: Indicates that price is expressed in units.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.16.1.3 Percentage <Pctg>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 734

8.1.16.1.4 Yield <Yld>

Presence: [1..1]

Definition: Indicates that price is expressed as a yield.

Datatype: "PercentageRate" on page 734

8.1.16.1.5 Decimal <Dcml>

Presence: [1..1]

Definition:

Datatype: "BaseOneRate" on page 733

8.1.16.1.6 Other <Othr>

Presence: [1..1]

Definition: Indicates that price or quantity is expressed in another notation.

Impacted by: C46 "OneElementPresentRule"

Other <Othr> contains the following elements (see "SecuritiesTransactionPrice5" on page 444 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[0..1]	Quantity		444
	Type <*Tp*>	[0..1]	Text		444

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Value Must be present
 Or    /Type Must be present
```

8.1.16.2 SecuritiesTransactionPrice17Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		441
Or	Unit <*Unit*>	[1..1]	Quantity		442
Or	Percentage <*Pctg*>	[1..1]	Rate		442
Or	Yield <*Yld*>	[1..1]	Rate		442
Or	Decimal <*Dcml*>	[1..1]	Rate		442
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		442
Or}	Other <*Othr*>	[1..1]	±	C46	442

8.1.16.2.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that price is expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.16.2.2 Unit <Unit>

Presence: [1..1]

Definition: Indicates that price is expressed in units.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.16.2.3 Percentage <Pctg>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 734

8.1.16.2.4 Yield <Yld>

Presence: [1..1]

Definition: Indicates that price is expressed as a yield.

Datatype: "PercentageRate" on page 734

8.1.16.2.5 Decimal <Dcml>

Presence: [1..1]

Definition:

Datatype: "BaseOneRate" on page 733

8.1.16.2.6 PendingPrice <PdgPric>

Presence: [1..1]

Definition: Indicates that price is currently not available, but pending.

Datatype: "PriceStatus1Code" on page 722

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

8.1.16.2.7 Other <Othr>

Presence: [1..1]

Definition: Indicates that price or quantity is expressed in another notation.

Impacted by: C46 "OneElementPresentRule"

Other <Othr> contains the following elements (see "SecuritiesTransactionPrice5" on page 444 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Value *<Val>*	[0..1]	Quantity		444
	Type *<Tp>*	[0..1]	Text		444

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Value Must be present
 Or    /Type Must be present
```

8.1.16.3 SecuritiesTransactionPrice20Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue *<MntryVal>*	[1..1]	±		443
Or	Percentage *<Pctg>*	[1..1]	Rate		443
Or	Decimal *<Dcml>*	[1..1]	Rate		443
Or}	BasisPointSpread *<BsisPtSprd>*	[1..1]	Quantity		444

8.1.16.3.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that price is expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C5	40
	Sign *<Sgn>*	[0..1]	Indicator		41

8.1.16.3.2 Percentage <Pctg>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 734

8.1.16.3.3 Decimal <Dcml>

Presence: [1..1]

Definition:

Datatype: "BaseOneRate" on page 733

8.1.16.3.4 BasisPointSpread <BsisPtSprd>

Presence: [1..1]

Definition: Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

Datatype: "Number" on page 733

8.1.16.4 SecuritiesTransactionPrice5

Definition: Price with notation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value <*Val*>	[0..1]	Quantity		444
	Type <*Tp*>	[0..1]	Text		444

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Value Must be present
 Or    /Type Must be present
```

8.1.16.4.1 Value <Val>

Presence: [0..1]

Definition: Value of the price.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.16.4.2 Type <Tp>

Presence: [0..1]

Definition: Notation of the price.

Datatype: "Max35Text" on page 736

8.1.16.5 PriceData2

Definition: Indicates the details of the price applicable to the derivative transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		445
	SchedulePeriod <*SchdlPrd*>	[0..*]			445
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		446
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		446
	Price <*Pric*>	[1..1]	±		446
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			446
{Or	Code <*Cd*>	[1..1]	CodeSet		447
Or}	Proprietary <*Prtry*>	[1..1]	±		447
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		447

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

8.1.16.5.1 Price <Pric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable: fees, taxes or commissions.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 441 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		441
Or	Unit <*Unit*>	[1..1]	Quantity		442
Or	Percentage <*Pctg*>	[1..1]	Rate		442
Or	Yield <*Yld*>	[1..1]	Rate		442
Or	Decimal <*Dcml*>	[1..1]	Rate		442
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		442
Or}	Other <*Othr*>	[1..1]	±	C46	442

8.1.16.5.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions with prices varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		446
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		446
	Price <*Pric*>	[1..1]	±		446

8.1.16.5.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 729

8.1.16.5.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 729

8.1.16.5.2.3 Price <Pric>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable: fees, taxes or commissions.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 441 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		441
Or	Unit <*Unit*>	[1..1]	Quantity		442
Or	Percentage <*Pctg*>	[1..1]	Rate		442
Or	Yield <*Yld*>	[1..1]	Rate		442
Or	Decimal <*Dcml*>	[1..1]	Rate		442
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		442
Or}	Other <*Othr*>	[1..1]	±	C46	442

8.1.16.5.3 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Specifies the unit of measure in which the price is expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		447
Or}	Proprietary <*Prtry*>	[1..1]	±		447

8.1.16.5.3.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 710

8.1.16.5.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.16.5.4 PriceMultiplier <PricMltplr>

Presence: [0..1]

Definition: Number of units of the underlying instrument represented by a single derivative contract.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.16.6 SecuritiesTransactionPrice14Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		447
Or}	Decimal <*Dcml*>	[1..1]	Rate		448

8.1.16.6.1 Rate <Rate>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 734

8.1.16.6.2 Decimal <Dcml>

Presence: [1..1]

Definition:

Datatype: "BaseOneRate" on page 733

8.1.16.7 SecuritiesTransactionPrice13Choice

Definition: Choice to define the price of the securities transaction.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		448
Or	Percentage <*Pctg*>	[1..1]	Rate		448
Or	Decimal <*Dcml*>	[0..1]	Rate		448
Or}	BasisPointSpread <*BsisPtSprd*>	[0..1]	Quantity		448

8.1.16.7.1 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that price is expressed as a monetary value.

MonetaryValue <MntryVal> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.16.7.2 Percentage <Pctg>

Presence: [1..1]

Definition: Indicates that price is expressed as a rate, that is a percentage.

Datatype: "PercentageRate" on page 734

8.1.16.7.3 Decimal <Dcml>

Presence: [0..1]

Definition:

Datatype: "BaseOneRate" on page 733

8.1.16.7.4 BasisPointSpread <BsisPtSprd>

Presence: [0..1]

Definition: Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

Datatype: "Number" on page 733

8.1.17 Quantity

8.1.17.1 EnergyQuantityUnit2Choice

Definition: Specifies the units used to quantify an energy.

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

8.1.17.1.1 Code <Cd>

Presence: [1..1]

Definition: Energy quantity units, expressed as a code.

Datatype: "EnergyQuantityUnit2Code" on page 709

CodeName	Name	Definition
BTUD	BritishThermalUnitPerDay	British Thermal Unit Per Day
CMPD	CMPerDay	Cm per day.
GJDD	GigaJoulePerDay	GigaJoule Per Day.
GWAT	GW	Giga Watt.
GWHD	GWhPerDay	Giga Watt hour per day.
GWHH	GWhPerHour	Giga Watt hour per hour.
HMJD	HundredMegaJoulePerDay	Hundred MegaJoule Per Day.
KTMD	KThermPerDay	KTherm per day.
KWAT	KW	Kilo Watt.
KWHD	KWhPerDay	Kilo Watt hour per day.
KWHH	KWhPerHour	Kilo Watt hour per hour.
MCMD	MCMPerDay	Mcm per day.
MJDD	MegaJoulePerDay	MegaJoule Per Day.
MBTD	MillionBritishThermalUnitPerDay	Million British Thermal Unit Per Day.
MMJD	MillionMegaJoulePerDay	Million MegaJoule Per Day.
MTMD	MThermPerDay	MTherm per day.
MWAT	MW	Mega Watt.
MWHD	MWhPerDay	Mega Watt hour per day.
MWHH	MWhPerHour	Mega Watt hour per hour.
THMD	ThermPerDay	Therm per day.

8.1.17.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Energy quantity unit, when energy unit code is not available, in a proprietary format.

Datatype: "Max52Text" on page 737

8.1.17.2 FinancialInstrumentQuantity32Choice

Definition: Defines the format for the quantity of security.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		450
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	450
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	450

8.1.17.2.1 Unit <Unit>

Presence: [1..1]

Definition: Quantity expressed as a number, such as a number of shares.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.17.2.2 NominalValue <NmnlVal>

Presence: [1..1]

Definition: Indicates that quantity is expressed as a nominal value.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 688

Constraints

- **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.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

8.1.17.2.3 MonetaryValue <MntryVal>

Presence: [1..1]

Definition: Indicates that quantity is expressed as a monetary value.

Impacted by: C1 "ActiveCurrency", C5 "CurrencyAmount"

Datatype: "ActiveOrHistoricCurrencyAnd19DecimalAmount" on page 688

Constraints

- **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.

- **CurrencyAmount**

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

  Note: The decimal separator is a dot.

8.1.17.3 Quantity47Choice

Definition: Specifies the format of the quantity of delivery.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		451
Or}	Description <*Desc*>	[1..1]	Text		451

8.1.17.3.1 Quantity <Qty>

Presence: [1..1]

Definition: Quantity of delivery.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.17.3.2 Description <Desc>

Presence: [1..1]

Definition: Textual description of the delivery quantity.

Datatype: "Max52Text" on page 737

8.1.18 Rate

8.1.18.1 FixedRate10

Definition: Fixed rate related information.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		452
	DayCount <*DayCnt*>	[0..1]	±		452
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		452

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
```

```
Or    /DayCount Must be present
Or    /PaymentFrequency Must be present
```

8.1.18.1.1 Rate <Rate>

Presence: [0..1]

Definition: Indicates the per annum rate of the fixed leg(s) of an interest rate contract.

Rate <Rate> contains one of the following elements (see "SecuritiesTransactionPrice14Choice" on page 447 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Rate <*Rate*>	[1..1]	Rate		447
Or}	Decimal <*Dcml*>	[1..1]	Rate		448

8.1.18.1.2 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 385 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		385
	Narrative <*Nrrtv*>	[0..1]	Text		389

8.1.18.1.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 401 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C34	401
Or}	Proprietary <*Prtry*>	[1..1]	Text		402

8.1.19 Reconciliation

8.1.19.1 ReconciliationCounterpartyPairStatistics7

Definition: Detailed statistics on derivatives submitted for reconciliation per counterparty pair.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <*CtrPtyId*>	[1..1]		C7	453
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±		453
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		454
	ReportSubmittingEntity <*RptSubmitgNtty*>	[0..1]	±		454
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		454
	TotalNumberOfTransactions <*TtlNbOfTxs*>	[1..1]	Quantity		455
	ReconciliationReport <*RcncltnRpt*>	[1..*]	±		455

8.1.19.1.1 CounterpartyIdentification <CtrPtyId>

Presence: [1..1]

Definition: Data specific to counterparties and related fields.

Impacted by: C7 "OneElementPresentRule"

CounterpartyIdentification <CtrPtyId> contains the following **CounterpartyData91** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±		453
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		454
	ReportSubmittingEntity <*RptSubmitgNtty*>	[0..1]	±		454
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		454

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ReportingCounterparty Must be present
 Or    /ReportSubmittingEntity Must be present
 Or    /EntityResponsibleForReport Must be present
 Or    /OtherCounterparty Must be present
```

8.1.19.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [0..1]

Definition: Identification of the reporting counterparty.

ReportingCounterparty <RptgCtrPty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.19.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identification of the other counterparty in the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification236Choice" on page 431 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		431
Or}	Natural *<Ntrl>*	[1..1]	±		432

8.1.19.1.1.3 ReportSubmittingEntity <RptSubmitgNtty>

Presence: [0..1]

Definition: Unique code identifying the entity which submits the report. In the case where submission of the report has been delegated to a third party or to the other counterparty, a unique code identifying that entity.

ReportSubmittingEntity <RptSubmitgNtty> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.19.1.1.4 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: Unique code identifying that counterparty in the case where a financial counterparty is responsible for reporting on behalf of the other counterparty.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.19.1.2 TotalNumberOfTransactions <TtlNbOfTxs>

Presence: [1..1]

Definition: Number of all reports per status on derivatives submitted for reconciliation per counterparty pair.

Datatype: "Number" on page 733

8.1.19.1.3 ReconciliationReport <RcncltnRpt>

Presence: [1..*]

Definition: Data on transaction requiring reconciliation or pairing.

ReconciliationReport <RcncltnRpt> contains the following elements (see "ReconciliationReport15" on page 461 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]		C8	462
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		463
	ActionType <*ActnTp*>	[0..1]	CodeSet		464
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		464
	DerivativeEventType <*DerivEvtTp*>	[0..1]	CodeSet		464
	DerivativeEventTimeStamp <*DerivEvtTmStmp*>	[0..1]	±		465
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		466
	UniqueIdentifier <*UnqIdr*>	[0..1]	±		466
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C9	466
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			467
{Or	Portfolio <*Prtfl*>	[1..1]			468
{Or	Code <*Cd*>	[1..1]	Text		468
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		469
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]			469
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			469
{Or	Portfolio <*Prtfl*>	[1..1]			470
	Code <*Cd*>	[1..1]	Text		470
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		470
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		470
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			471
{Or	Portfolio <*Prtfl*>	[1..1]			471
	Code <*Cd*>	[1..1]	Text		471
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		471
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		472
	MatchingCriteria <*MtchgCrit*>	[1..1]	±	C10	472

8.1.19.2 ReconciliationCategory4

Definition: Specifies categories of statuses of a derivative when there is no reporting requirement for both counterparties.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Revived <*Rvvd*>	[1..1]	Indicator		457
	FurtherModification <*FrthrMod*>	[1..1]	Indicator		457

8.1.19.2.1 Revived <Rvvd>

Presence: [1..1]

Definition: Indicator of derivative reopening, terminated or cancelled by mistake.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 732):

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

8.1.19.2.2 FurtherModification <FrthrMod>

Presence: [1..1]

Definition: Indicator of modification to the terms or details of a previously reported derivative, at a trade or position level.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 732):

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

8.1.19.3 ReconciliationCategory5

Definition: Specifies categories of statuses of a derivative when there is a reporting requirement for both counterparties.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingType <*RptgTp*>	[1..1]	CodeSet		457
	Pairing <*Pairg*>	[1..1]	CodeSet		458
	Reconciliation <*Rcncltn*>	[1..1]	CodeSet		458
	ValuationReconciliation <*ValtnRcncltn*>	[1..1]	CodeSet		458
	Revived <*Rvvd*>	[1..1]	Indicator		459
	FurtherModification <*FrthrMod*>	[1..1]	Indicator		459

8.1.19.3.1 ReportingType <RptgTp>

Presence: [1..1]

Definition: Indicator of receiving only one side or both sides of the derivatives.

Datatype: "TradeRepositoryReportingType1Code" on page 726

CodeName	Name	Definition
SWOS	SingleSided	Only one counterparty to the transaction has reported to the same trade repository.
TWOS	DualSided	Both counterparties to the transaction have reported to the same trade repository.

8.1.19.3.2 Pairing <Pairg>

Presence: [1..1]

Definition: Indicator of side identification of the same derivative.

Datatype: "PairingStatus1Code" on page 721

CodeName	Name	Definition
PARD	Paired	Transaction has been paired.
UNPR	Unpaired	Transaction has not been paired.

8.1.19.3.3 Reconciliation <Rcncltn>

Presence: [1..1]

Definition: Indicator if reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

Datatype: "ReconciliationStatus1Code" on page 724

CodeName	Name	Definition
NREC	NonReconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are not within the allowed tolerances.
RECO	Reconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

8.1.19.3.4 ValuationReconciliation <ValtnRcncltn>

Presence: [1..1]

Definition: Indicator if reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

Datatype: "ReconciliationStatus2Code" on page 724

CodeName	Name	Definition
NREC	NonReconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are not within the allowed tolerances.
RECO	Reconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.
NOAP	NotApplicable	Not applicable.

8.1.19.3.5 Revived <Rvvd>

Presence: [1..1]

Definition: Indicator of derivative reopening, terminated or cancelled by mistake.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 732):

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

8.1.19.3.6 FurtherModification <FrthrMod>

Presence: [1..1]

Definition: Indicator of modification to the terms or details of a previously reported derivative, at a trade or position level.

Datatype: One of the following values must be used (see "YesNoIndicator" on page 732):

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

8.1.19.4 ReconciliationStatisticsPerCounterparty4

Definition: Detailed information on derivatives submitted for reconciliation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferenceDate <*RefDt*>	[1..1]	Date		459
	ReconciliationCategories <*RcncltnCtgrs*>	[1..1]			459
{Or	ReportingRequirement <*RptgRqrmnt*>	[1..1]	±		460
Or}	NoReportingRequirement <*NoRptgRqrmnt*>	[1..1]	±		460
	TotalNumberOfTransactions <*TtlNbOfTxs*>	[0..1]	Quantity		460
	TransactionDetails <*TxDtls*>	[0..*]	±		460

8.1.19.4.1 ReferenceDate <RefDt>

Presence: [1..1]

Definition: Reference date for statistics collection.

Datatype: "ISODate" on page 729

8.1.19.4.2 ReconciliationCategories <RcncltnCtgrs>

Presence: [1..1]

Definition: Different categories of statuses for a derivative.

ReconciliationCategories <RcncltnCtgrs> contains one of the following **ReportingRequirement3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ReportingRequirement <*RptgRqrmnt*>	[1..1]	±		460
Or}	NoReportingRequirement <*NoRptgRqrmnt*>	[1..1]	±		460

8.1.19.4.2.1 ReportingRequirement <RptgRqrmnt>

Presence: [1..1]

Definition: Specifies categories of statuses of a derivative when there is a reporting requirement for both counterparties.

ReportingRequirement <RptgRqrmnt> contains the following elements (see "ReconciliationCategory5" on page 457 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingType <*RptgTp*>	[1..1]	CodeSet		457
	Pairing <*Pairg*>	[1..1]	CodeSet		458
	Reconciliation <*Rcncltn*>	[1..1]	CodeSet		458
	ValuationReconciliation <*ValtnRcncltn*>	[1..1]	CodeSet		458
	Revived <*Rvvd*>	[1..1]	Indicator		459
	FurtherModification <*FrthrMod*>	[1..1]	Indicator		459

8.1.19.4.2.2 NoReportingRequirement <NoRptgRqrmnt>

Presence: [1..1]

Definition: Specifies categories of statuses of a derivative when there is no reporting requirement for both counterparties.

NoReportingRequirement <NoRptgRqrmnt> contains the following elements (see "ReconciliationCategory4" on page 456 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Revived <*Rvvd*>	[1..1]	Indicator		457
	FurtherModification <*FrthrMod*>	[1..1]	Indicator		457

8.1.19.4.3 TotalNumberOfTransactions <TtlNbOfTxs>

Presence: [0..1]

Definition: Number of all reports per status on derivatives submitted for reconciliation.

Datatype: "Number" on page 733

8.1.19.4.4 TransactionDetails <TxDtls>

Presence: [0..*]

Definition: Details of derivatives submitted for reconciliation per counterparty pair.

TransactionDetails <TxDtls> contains the following elements (see "ReconciliationCounterpartyPairStatistics7" on page 452 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartyIdentification <*CtrPtyId*>	[1..1]		C7	453
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±		453
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		454
	ReportSubmittingEntity <*RptSubmitgNtty*>	[0..1]	±		454
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		454
	TotalNumberOfTransactions <*TtlNbOfTxs*>	[1..1]	Quantity		455
	ReconciliationReport <*RcncltnRpt*>	[1..*]	±		455

8.1.19.5 ReconciliationReport15

Definition: Data on transaction requiring reconciliation or pairing.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[1..1]		C8	462
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		463
	ActionType <*ActnTp*>	[0..1]	CodeSet		464
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		464
	DerivativeEventType <*DerivEvtTp*>	[0..1]	CodeSet		464
	DerivativeEventTimeStamp <*DerivEvtTmStmp*>	[0..1]	±		465
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		466
	UniqueIdentifier <*UnqIdr*>	[0..1]	±		466
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C9	466
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			467
{Or	Portfolio <*Prtfl*>	[1..1]			468
{Or	Code <*Cd*>	[1..1]	Text		468
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		469
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]			469
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			469
{Or	Portfolio <*Prtfl*>	[1..1]			470
	Code <*Cd*>	[1..1]	Text		470
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		470
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		470
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			471
{Or	Portfolio <*Prtfl*>	[1..1]			471
	Code <*Cd*>	[1..1]	Text		471
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		471
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		472
	MatchingCriteria <*MtchgCrit*>	[1..1]	±	C10	472

8.1.19.5.1 TransactionIdentification <TxId>

Presence: [1..1]

Definition: Set of information related to transactions that are subject of reconciliation.

Impacted by: C8 "OneElementPresentRule"

TransactionIdentification <TxId> contains the following **TradeTransactionIdentification24** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		463
	ActionType <*ActnTp*>	[0..1]	CodeSet		464
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		464
	DerivativeEventType <*DerivEvtTp*>	[0..1]	CodeSet		464
	DerivativeEventTimeStamp <*DerivEvtTmStmp*>	[0..1]	±		465
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		466
	UniqueIdentifier <*UnqIdr*>	[0..1]	±		466
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C9	466
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			467
{Or	Portfolio <*Prtfl*>	[1..1]			468
{Or	Code <*Cd*>	[1..1]	Text		468
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		469
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]			469
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			469
{Or	Portfolio <*Prtfl*>	[1..1]			470
	Code <*Cd*>	[1..1]	Text		470
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		470
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		470
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			471
{Or	Portfolio <*Prtfl*>	[1..1]			471
	Code <*Cd*>	[1..1]	Text		471
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		471
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		472

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.19.5.1.1 TechnicalRecordIdentification <TechRcrdId>

Presence: [0..1]

Definition: Unique identifier of a record in a message used as part of error management and status advice message.

Datatype: "Max140Text" on page 735

8.1.19.5.1.2 ActionType <ActnTp>

Presence: [0..1]

Definition: Indication of the action type of the transaction.

Datatype: "TransactionOperationType10Code" on page 726

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRTO	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

8.1.19.5.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 729

8.1.19.5.1.4 DerivativeEventType <DerivEvtTp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 707

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

8.1.19.5.1.5 DerivativeEventTimeStamp <DerivEvtTmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

DerivativeEventTimeStamp <DerivEvtTmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 167 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		167
Or}	DateTime <*DtTm*>	[1..1]	DateTime		168

8.1.19.5.1.6 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Unique code identifying the entity with which the reporting counterparty concluded the transaction.

OtherCounterparty <OthrCtrPty> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.19.5.1.7 UniqueIdentifier <UnqIdr>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

UniqueIdentifier <UnqIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		172
Or}	Proprietary <*Prtry*>	[1..1]	±		172

8.1.19.5.1.8 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C9 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 39 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]			39
{Or	Type *<Tp>*	[1..1]	CodeSet		39
Or}	Proprietary *<Prtry>*	[1..1]	Text		40
	Version *<Vrsn>*	[0..1]	Text		40
	OtherMasterAgreementDetails *<OthrMstrAgrmtDtls>*	[0..1]	Text		40

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Version Must be present
 Or    /OtherMasterAgreementDetails Must be present
```

8.1.19.5.1.9 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Unique codes identifying the portfolio.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode5Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Portfolio *<Prtfl>*	[1..1]			468
{Or	Code *<Cd>*	[1..1]	Text		468
Or}	NoPortfolio *<NoPrtfl>*	[1..1]	CodeSet		469
Or}	MarginPortfolioCode *<MrgnPrtflCd>*	[1..1]			469
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[1..1]			469
{Or	Portfolio *<Prtfl>*	[1..1]			470
	Code *<Cd>*	[1..1]	Text		470
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		470
Or}	NoPortfolio *<NoPrtfl>*	[1..1]	CodeSet		470
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			471
{Or	Portfolio *<Prtfl>*	[1..1]			471
	Code *<Cd>*	[1..1]	Text		471
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		471
Or}	NoPortfolio *<NoPrtfl>*	[1..1]	CodeSet		472

8.1.19.5.1.9.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	Text		468
Or}	NoPortfolio *<NoPrtfl>*	[1..1]	CodeSet		469

8.1.19.5.1.9.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 737

8.1.19.5.1.9.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 719

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.1.19.5.1.9.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

MarginPortfolioCode <MrgnPrtflCd> contains the following **MarginPortfolio3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode <*InitlMrgnPrtflCd*>	[1..1]			469
{Or	Portfolio <*Prtfl*>	[1..1]			470
	Code <*Cd*>	[1..1]	Text		470
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		470
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		470
	VariationMarginPortfolioCode <*VartnMrgnPrtflCd*>	[0..1]			471
{Or	Portfolio <*Prtfl*>	[1..1]			471
	Code <*Cd*>	[1..1]	Text		471
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		471
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		472

8.1.19.5.1.9.2.1 InitialMarginPortfolioCode <InitlMrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

InitialMarginPortfolioCode <InitlMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <*Prtfl*>	[1..1]			470
	Code <*Cd*>	[1..1]	Text		470
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		470
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		470

8.1.19.5.1.9.2.1.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		470
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		470

8.1.19.5.1.9.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 737

8.1.19.5.1.9.2.1.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.19.5.1.9.2.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 719

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.1.19.5.1.9.2.2 VariationMarginPortfolioCode <VartnMrgnPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoCode is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

VariationMarginPortfolioCode <VartnMrgnPrtflCd> contains one of the following **PortfolioCode5Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <*Prtfl*>	[1..1]			471
	Code <*Cd*>	[1..1]	Text		471
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		471
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		472

8.1.19.5.1.9.2.2.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Portfolio <Prtfl> contains the following **PortfolioIdentification3** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	Text		471
	PortfolioTransactionExemption <*PrtflTxXmptn*>	[0..1]	Indicator		471

8.1.19.5.1.9.2.2.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 737

8.1.19.5.1.9.2.2.1.2 PortfolioTransactionExemption <PrtflTxXmptn>

Presence: [0..1]

Definition: Indicates whether the collateral portfolio includes transactions exempt from reporting.

Usage: If the element is not present, the PortfolioTransactionExemption is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.19.5.1.9.2.2.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 719

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.1.19.5.2 MatchingCriteria <MtchgCrit>

Presence: [1..1]

Definition: Criteria used to match the sides of the contract.

Impacted by: C10 "OneElementPresentRule"

MatchingCriteria <MtchgCrit> contains the following elements (see "MatchingCriteria17" on page 180 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartyMatchingCriteria <*CtrPtyMtchgCrit*>	[0..1]		C11	184
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±	C12	185
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±	C13	185
	DirectionOrSide <*DrctnOrSd*>	[0..1]		C14	186
	Value1 <*Val1*>	[0..1]			186
{Or	Direction <*Drctn*>	[1..1]			187
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		187
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		187
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		187
	Value2 <*Val2*>	[0..1]			188
{Or	Direction <*Drctn*>	[1..1]			188
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		188
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		188
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		189
	ValuationMatchingCriteria <*ValtnMtchgCrit*>	[0..1]		C15	189
	ContractValue <*CtrctVal*>	[0..1]		C16	189
	Value1 <*Val1*>	[0..1]	±		190
	Value2 <*Val2*>	[0..1]	±		190
	Type <*Tp*>	[0..1]		C17	190
	Value1 <*Val1*>	[0..1]	CodeSet		191
	Value2 <*Val2*>	[0..1]	CodeSet		191
	ContractMatchingCriteria <*CtrctMtchgCrit*>	[0..1]		C18	191
	ISIN <*ISIN*>	[0..1]	±		194
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]			194
	Value1 <*Val1*>	[0..1]	±		195
	Value2 <*Val2*>	[0..1]	±		195
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	±		195
	ProductClassification <*PdctClssfctn*>	[0..1]	±	C19	195
	ContractType <*CtrctTp*>	[0..1]		C20	196
	Value1 <*Val1*>	[0..1]	CodeSet		196

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	CodeSet		197
	AssetClass <*AsstClss*>	[0..1]		C21	197
	Value1 <*Val1*>	[0..1]	CodeSet		198
	Value2 <*Val2*>	[0..1]	CodeSet		198
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	±	C22	198
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]		C23	199
	Value1 <*Val1*>	[0..1]			201
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		202
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		203
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		203
Or	Basket <*Bskt*>	[1..1]		C24	203
	Structurer <*Strr*>	[0..1]	IdentifierSet		204
	Identification <*Id*>	[0..1]	Text		204
	Constituents <*Cnsttnts*>	[0..*]			204
	InstrumentIdentification <*InstrmId*>	[1..1]			205
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		205
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		206
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		206
Or}	OtherIdentification <*OthrId*>	[1..1]			206
	Identification <*Id*>	[1..1]	Text		206
	Source <*Src*>	[1..1]	Text		206
	Quantity <*Qty*>	[0..1]	Quantity		206
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			206
{Or	Code <*Cd*>	[1..1]	CodeSet		207
Or}	Proprietary <*Prtry*>	[1..1]	±		207
Or	Index <*Indx*>	[1..1]		C25	207
	ISIN <*ISIN*>	[0..1]	IdentifierSet		208
	Name <*Nm*>	[0..1]	Text		208
	Index <*Indx*>	[0..1]	CodeSet		208
Or	Other <*Othr*>	[1..1]			208
	Identification <*Id*>	[1..1]	Text		208

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Source <*Src*>	[1..1]	Text		208
Or}	IdentificationNotAvailable <*IdNotAvlbl*>	[1..1]	CodeSet		208
	Value2 <*Val2*>	[0..1]			209
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		210
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		211
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		211
Or	Basket <*Bskt*>	[1..1]		C24	211
	Structurer <*Strr*>	[0..1]	IdentifierSet		212
	Identification <*Id*>	[0..1]	Text		212
	Constituents <*Cnsttnts*>	[0..*]			212
	InstrumentIdentification <*InstrmId*>	[1..1]			213
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		213
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		214
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		214
Or}	OtherIdentification <*OthrId*>	[1..1]			214
	Identification <*Id*>	[1..1]	Text		214
	Source <*Src*>	[1..1]	Text		214
	Quantity <*Qty*>	[0..1]	Quantity		214
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			214
{Or	Code <*Cd*>	[1..1]	CodeSet		215
Or}	Proprietary <*Prtry*>	[1..1]	±		215
Or	Index <*Indx*>	[1..1]		C25	215
	ISIN <*ISIN*>	[0..1]	IdentifierSet		216
	Name <*Nm*>	[0..1]	Text		216
	Index <*Indx*>	[0..1]	CodeSet		216
Or	Other <*Othr*>	[1..1]			216
	Identification <*Id*>	[1..1]	Text		216
	Source <*Src*>	[1..1]	Text		216
Or}	IdentificationNotAvailable <*IdNotAvlbl*>	[1..1]	CodeSet		216
	SettlementCurrency <*SttlmCcy*>	[0..1]		C26	217
	Value1 <*Val1*>	[0..1]	CodeSet	C1	217

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Value2 <*Val2*>	[0..1]	CodeSet	C1	217
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C26	218
	Value1 <*Val1*>	[0..1]	CodeSet	C1	218
	Value2 <*Val2*>	[0..1]	CodeSet	C1	218
	TransactionMatchingCriteria <*TxMtchgCrit*>	[0..1]	±		219

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /CounterpartyMatchingCriteria Must be present
 Or    /ValuationMatchingCriteria Must be present
 Or    /ContractMatchingCriteria Must be present
 Or    /TransactionMatchingCriteria Must be present
```

8.1.19.6 StatisticsPerCounterparty19Choice

Definition: Statistics per counterparty reporting under the local regulation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <*DataSetActn*>	[1..1]	CodeSet		476
Or}	Report <*Rpt*>	[1..*]	±		476

8.1.19.6.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 724

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.1.19.6.2 Report <Rpt>

Presence: [1..*]

Definition: Detailed statistics per counterparty.

Report <Rpt> contains the following elements (see "ReconciliationStatisticsPerCounterparty4" on page 459 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferenceDate <RefDt>	[1..1]	Date		459
	ReconciliationCategories <RcncltnCtgrs>	[1..1]			459
{Or	ReportingRequirement <RptgRqrmnt>	[1..1]	±		460
Or}	NoReportingRequirement <NoRptgRqrmnt>	[1..1]	±		460
	TotalNumberOfTransactions <TtlNbOfTxs>	[0..1]	Quantity		460
	TransactionDetails <TxDtls>	[0..*]	±		460

8.1.20 Securities Identification

8.1.20.1 SecurityIdentificationQuery4Choice

Definition: Query based on various identification of the security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ISIN <ISIN>	[1..*]	IdentifierSet		477
Or	AlternativeInstrumentIdentification <AltrntvInstrmId>	[1..*]	Text		477
Or	NotAvailable <NotAvlbl>	[1..1]	CodeSet		478
Or	UniqueProductIdentifier <UnqPdctIdr>	[1..*]	Text		478
Or	Index <Indx>	[1..*]	±		478
Or	Basket <Bskt>	[1..*]		C10	478
	Structurer <Strr>	[0..1]	IdentifierSet		479
	Identifier <Idr>	[0..1]	Text		479
	ISIN <ISIN>	[0..1]	IdentifierSet		479
Or}	NotReported <NotRptd>	[1..1]	CodeSet		479

8.1.20.1.1 ISIN <ISIN>

Presence: [1..*]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.20.1.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [1..*]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 737

8.1.20.1.3 NotAvailable <NotAvlbl>

Presence: [1..1]

Definition: Query for not available value (N/A).

Usage: N/A means that value was not available at the time of the reporting.

Datatype: "NotAvailable1Code" on page 719

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

8.1.20.1.4 UniqueProductIdentifier <UnqPdctIdr>

Presence: [1..*]

Definition: Identification through a unique product identifier.

Datatype: "Max52Text" on page 737

8.1.20.1.5 Index <Indx>

Presence: [1..*]

Definition: Identification of the index on which the financial instrument is based.

Index <Indx> contains one of the following elements (see "SecurityIdentification20Choice" on page 480 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		480
Or}	Name <*Nm*>	[1..1]	Text		480

8.1.20.1.6 Basket <Bskt>

Presence: [1..*]

Definition: Identification of constituents for a basket of indexes.

Impacted by: C10 "OneElementPresentRule"

Basket <Bskt> contains the following **BasketQuery1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Structurer <*Strr*>	[0..1]	IdentifierSet		479
	Identifier <*Idr*>	[0..1]	Text		479
	ISIN <*ISIN*>	[0..1]	IdentifierSet		479

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Structurer Must be present
 Or    /Identifier Must be present
 Or    /ISIN Must be present
```

8.1.20.1.6.1 Structurer <Strr>

Presence: [0..1]

Definition: Legal entity identifier code used to recognise the counterparty of the reporting agent for the reported transaction.

Datatype: "LEIIdentifier" on page 731

8.1.20.1.6.2 Identifier <Idr>

Presence: [0..1]

Definition: Identifier of the custom basket assigned by the structurer allowing to link the constituents of the basket of indexes.

Datatype: "Max52Text" on page 737

8.1.20.1.6.3 ISIN <ISIN>

Presence: [0..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.20.1.7 NotReported <NotRptd>

Presence: [1..1]

Definition: Field can be queried for not reported value.

Datatype: "NotReported1Code" on page 720

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.1.20.2 SecurityIdentificationQueryCriteria1

Definition: Query based on ISIN or an alternative format for the identification of a financial instrument.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ISIN <*ISIN*>	[0..*]	IdentifierSet		480
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..*]	Text		480

8.1.20.2.1 ISIN <ISIN>

Presence: [0..*]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.20.2.2 AlternativeInstrumentIdentification <AltrntvInstrmId>

Presence: [0..*]

Definition: Proprietary identification of a security assigned by an institution or organisation.

Datatype: "Max52Text" on page 737

8.1.20.3 SecurityIdentification20Choice

Definition: Choice between ISIN and an alternative format for the identification of a financial instrument. ISIN is the preferred format.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		480
Or}	Name <*Nm*>	[1..1]	Text		480

8.1.20.3.1 ISIN <ISIN>

Presence: [1..1]

Definition: International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

Datatype: "ISINOct2015Identifier" on page 731

8.1.20.3.2 Name <Nm>

Presence: [1..1]

Definition: Proprietary identification of the index on which the financial instrument is based.

Datatype: "Max25Text" on page 735

8.1.21 Trade Regulatory Reporting

8.1.21.1 TradeReport34Choice

Definition: Provides details on the reported trade transactions.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	New <*New*>	[1..1]	±		481
Or	MarginUpdate <*MrgnUpd*>	[1..1]	±		484
Or	Error <*Err*>	[1..1]	±		487
Or}	Correction <*Crrctn*>	[1..1]	±		490

8.1.21.1.1 New <New>

Presence: [1..1]

Definition: Indicates whether transaction is reported for the first time.

New <New> contains the following elements (see "MarginReportData9" on page 54 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		57
	CounterpartyIdentification <*CtrPtyId*>	[1..1]			57
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	59
	Identification <*Id*>	[1..1]	±		60
	Nature <*Ntr*>	[0..1]			61
{Or	FinancialInstitution <*FI*>	[1..1]			61
	Sector <*Sctr*>	[1..*]			61
{Or	Code <*Cd*>	[1..1]	CodeSet		62
Or}	Proprietary <*Prtry*>	[1..1]	±		62
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		63
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		63
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		63
Or}	Other <*Othr*>	[1..1]	CodeSet		63
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		64
	DirectionOrSide <*DrctnOrSd*>	[0..1]			64
{Or	Direction <*Drctn*>	[1..1]			64
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		65
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		65
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		65
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	65
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	66
	ReportingExemption <*RptgXmptn*>	[0..1]			66
	Reason <*Rsn*>	[1..1]	Text		66
	Description <*Desc*>	[0..1]	Text		66
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	66
	IdentificationType <*IdTp*>	[0..1]	±		67
	Nature <*Ntr*>	[0..1]			67
{Or	FinancialInstitution <*FI*>	[1..1]			68
	Sector <*Sctr*>	[1..*]			68
{Or	Code <*Cd*>	[1..1]	CodeSet		68
Or}	Proprietary <*Prtry*>	[1..1]	±		69

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		69
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		70
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		70
Or}	Other <*Othr*>	[1..1]	CodeSet		70
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		70
	Broker <*Brkr*>	[0..1]	±		71
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		71
	ClearingMember <*ClrMmb*>	[0..1]	±		71
	Beneficiary <*Bnfcry*>	[0..2]	±		71
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		72
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		72
	RelationshipRecord <*RltshRcrd*>	[0..*]			72
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		73
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		73
	RelationshipType <*RltshTp*>	[1..1]			74
{Or	Code <*Cd*>	[1..1]	CodeSet		74
Or}	Proprietary <*Prtry*>	[1..1]	Text		74
	Description <*Desc*>	[0..1]	Text		74
	EventDate <*EvtDt*>	[0..1]	Date		75
	TransactionIdentification <*TxId*>	[0..1]	±		75
	Collateral <*Coll*>	[1..1]	±		75
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C8	75
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	76
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	76
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	77
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	77
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	78
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C9	78
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	78
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	79

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	79
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	80
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	80
	CounterpartyRatingTriggerIndicator <*CtrPtyRatgTrggrInd*>	[0..1]	Indicator		80
	CounterpartyRatingThresholdIndicator <*CtrPtyRatgThrshldInd*>	[0..1]	Indicator		81
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C10	81
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	81

8.1.21.1.2 MarginUpdate <MrgnUpd>

Presence: [1..1]

Definition: Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.

MarginUpdate <MrgnUpd> contains the following elements (see "MarginReportData9" on page 54 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		57
	CounterpartyIdentification <*CtrPtyId*>	[1..1]			57
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	59
	Identification <*Id*>	[1..1]	±		60
	Nature <*Ntr*>	[0..1]			61
{Or	FinancialInstitution <*FI*>	[1..1]			61
	Sector <*Sctr*>	[1..*]			61
{Or	Code <*Cd*>	[1..1]	CodeSet		62
Or}	Proprietary <*Prtry*>	[1..1]	±		62
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		63
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		63
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		63
Or}	Other <*Othr*>	[1..1]	CodeSet		63
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		64
	DirectionOrSide <*DrctnOrSd*>	[0..1]			64
{Or	Direction <*Drctn*>	[1..1]			64
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		65
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		65
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		65
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	65
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	66
	ReportingExemption <*RptgXmptn*>	[0..1]			66
	Reason <*Rsn*>	[1..1]	Text		66
	Description <*Desc*>	[0..1]	Text		66
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	66
	IdentificationType <*IdTp*>	[0..1]	±		67
	Nature <*Ntr*>	[0..1]			67
{Or	FinancialInstitution <*FI*>	[1..1]			68
	Sector <*Sctr*>	[1..*]			68
{Or	Code <*Cd*>	[1..1]	CodeSet		68

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <*Prtry*>	[1..1]	±		69
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		69
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		70
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		70
Or}	Other <*Othr*>	[1..1]	CodeSet		70
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		70
	Broker <*Brkr*>	[0..1]	±		71
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		71
	ClearingMember <*ClrMmb*>	[0..1]	±		71
	Beneficiary <*Bnfcry*>	[0..2]	±		71
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		72
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		72
	RelationshipRecord <*RltshRcrd*>	[0..*]			72
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		73
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		73
	RelationshipType <*RltshTp*>	[1..1]			74
{Or	Code <*Cd*>	[1..1]	CodeSet		74
Or}	Proprietary <*Prtry*>	[1..1]	Text		74
	Description <*Desc*>	[0..1]	Text		74
	EventDate <*EvtDt*>	[0..1]	Date		75
	TransactionIdentification <*TxId*>	[0..1]	±		75
	Collateral <*Coll*>	[1..1]	±		75
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C8	75
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	76
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	76
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	77
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	77
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	78
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C9	78
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	78

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	79
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	79
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	80
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	80
	CounterpartyRatingTriggerIndicator <*CtrPtyRatgTrggrInd*>	[0..1]	Indicator		80
	CounterpartyRatingThresholdIndicator <*CtrPtyRatgThrshldInd*>	[0..1]	Indicator		81
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C10	81
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	81

8.1.21.1.3 Error <Err>

Presence: [1..1]

Definition: Indicates whether transaction was reported by mistake and need to be removed.

Error <Err> contains the following elements (see "MarginReportData9" on page 54 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		57
	CounterpartyIdentification <*CtrPtyId*>	[1..1]			57
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	59
	Identification <*Id*>	[1..1]	±		60
	Nature <*Ntr*>	[0..1]			61
{Or	FinancialInstitution <*FI*>	[1..1]			61
	Sector <*Sctr*>	[1..*]			61
{Or	Code <*Cd*>	[1..1]	CodeSet		62
Or}	Proprietary <*Prtry*>	[1..1]	±		62
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		63
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		63
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		63
Or}	Other <*Othr*>	[1..1]	CodeSet		63
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		64
	DirectionOrSide <*DrctnOrSd*>	[0..1]			64
{Or	Direction <*Drctn*>	[1..1]			64
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		65
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		65
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		65
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	65
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	66
	ReportingExemption <*RptgXmptn*>	[0..1]			66
	Reason <*Rsn*>	[1..1]	Text		66
	Description <*Desc*>	[0..1]	Text		66
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	66
	IdentificationType <*IdTp*>	[0..1]	±		67
	Nature <*Ntr*>	[0..1]			67
{Or	FinancialInstitution <*FI*>	[1..1]			68
	Sector <*Sctr*>	[1..*]			68
{Or	Code <*Cd*>	[1..1]	CodeSet		68
Or}	Proprietary <*Prtry*>	[1..1]	±		69

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		69
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		70
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		70
Or}	Other <*Othr*>	[1..1]	CodeSet		70
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		70
	Broker <*Brkr*>	[0..1]	±		71
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		71
	ClearingMember <*ClrMmb*>	[0..1]	±		71
	Beneficiary <*Bnfcry*>	[0..2]	±		71
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		72
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		72
	RelationshipRecord <*RltshRcrd*>	[0..*]			72
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		73
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		73
	RelationshipType <*RltshTp*>	[1..1]			74
{Or	Code <*Cd*>	[1..1]	CodeSet		74
Or}	Proprietary <*Prtry*>	[1..1]	Text		74
	Description <*Desc*>	[0..1]	Text		74
	EventDate <*EvtDt*>	[0..1]	Date		75
	TransactionIdentification <*TxId*>	[0..1]	±		75
	Collateral <*Coll*>	[1..1]	±		75
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C8	75
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	76
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	76
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	77
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	77
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	78
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C9	78
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	78
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	79

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	79
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	80
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	80
	CounterpartyRatingTriggerIndicator <*CtrPtyRatgTrggrInd*>	[0..1]	Indicator		80
	CounterpartyRatingThresholdIndicator <*CtrPtyRatgThrshldInd*>	[0..1]	Indicator		81
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C10	81
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	81

8.1.21.1.4 Correction <Crrctn>

Presence: [1..1]

Definition: Indicates that the report is correcting the erroneous data fields of a previously submitted position.

Correction <Crrctn> contains the following elements (see "MarginReportData9" on page 54 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		57
	CounterpartyIdentification <*CtrPtyId*>	[1..1]			57
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	59
	Identification <*Id*>	[1..1]	±		60
	Nature <*Ntr*>	[0..1]			61
{Or	FinancialInstitution <*FI*>	[1..1]			61
	Sector <*Sctr*>	[1..*]			61
{Or	Code <*Cd*>	[1..1]	CodeSet		62
Or}	Proprietary <*Prtry*>	[1..1]	±		62
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		63
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		63
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		63
Or}	Other <*Othr*>	[1..1]	CodeSet		63
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		64
	DirectionOrSide <*DrctnOrSd*>	[0..1]			64
{Or	Direction <*Drctn*>	[1..1]			64
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		65
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		65
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		65
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	65
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	66
	ReportingExemption <*RptgXmptn*>	[0..1]			66
	Reason <*Rsn*>	[1..1]	Text		66
	Description <*Desc*>	[0..1]	Text		66
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	66
	IdentificationType <*IdTp*>	[0..1]	±		67
	Nature <*Ntr*>	[0..1]			67
{Or	FinancialInstitution <*FI*>	[1..1]			68
	Sector <*Sctr*>	[1..*]			68
{Or	Code <*Cd*>	[1..1]	CodeSet		68
Or}	Proprietary <*Prtry*>	[1..1]	±		69

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		69
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		70
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		70
Or}	Other <*Othr*>	[1..1]	CodeSet		70
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		70
	Broker <*Brkr*>	[0..1]	±		71
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		71
	ClearingMember <*ClrMmb*>	[0..1]	±		71
	Beneficiary <*Bnfcry*>	[0..2]	±		71
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		72
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		72
	RelationshipRecord <*RltshRcrd*>	[0..*]			72
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		73
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		73
	RelationshipType <*RltshTp*>	[1..1]			74
{Or	Code <*Cd*>	[1..1]	CodeSet		74
Or}	Proprietary <*Prtry*>	[1..1]	Text		74
	Description <*Desc*>	[0..1]	Text		74
	EventDate <*EvtDt*>	[0..1]	Date		75
	TransactionIdentification <*TxId*>	[0..1]	±		75
	Collateral <*Coll*>	[1..1]	±		75
	PostedMarginOrCollateral <*PstdMrgnOrColl*>	[0..1]		C8	75
	InitialMarginPostedPreHaircut <*InitlMrgnPstdPreHrcut*>	[0..1]	Amount	C1	76
	InitialMarginPostedPostHaircut <*InitlMrgnPstdPstHrcut*>	[0..1]	Amount	C1	76
	VariationMarginPostedPreHaircut <*VartnMrgnPstdPreHrcut*>	[0..1]	Amount	C1	77
	VariationMarginPostedPostHaircut <*VartnMrgnPstdPstHrcut*>	[0..1]	Amount	C1	77
	ExcessCollateralPosted <*XcssCollPstd*>	[0..1]	Amount	C1	78
	ReceivedMarginOrCollateral <*RcvdMrgnOrColl*>	[0..1]		C9	78
	InitialMarginReceivedPreHaircut <*InitlMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	78
	InitialMarginReceivedPostHaircut <*InitlMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	79

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	VariationMarginReceivedPreHaircut <*VartnMrgnRcvdPreHrcut*>	[0..1]	Amount	C1	79
	VariationMarginReceivedPostHaircut <*VartnMrgnRcvdPstHrcut*>	[0..1]	Amount	C1	80
	ExcessCollateralReceived <*XcssCollRcvd*>	[0..1]	Amount	C1	80
	CounterpartyRatingTriggerIndicator <*CtrPtyRatgTrggrInd*>	[0..1]	Indicator		80
	CounterpartyRatingThresholdIndicator <*CtrPtyRatgThrshldInd*>	[0..1]	Indicator		81
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C10	81
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	81

8.1.21.2 TradeReport33Choice

Definition: Position/transaction reporting under the local regulation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	New <*New*>	[1..1]	±		493
Or	Modification <*Mod*>	[1..1]	±		495
Or	Correction <*Crrctn*>	[1..1]	±		497
Or	Termination <*Termntn*>	[1..1]	±		499
Or	PositionComponent <*PosCmpnt*>	[1..1]	±		501
Or	ValuationUpdate <*ValtnUpd*>	[1..1]	±		503
Or	Compression <*Cmprssn*>	[1..1]	±		506
Or	Error <*Err*>	[1..1]	±		509
Or	PortOut <*PortOut*>	[1..1]	±		512
Or	Revive <*Rvv*>	[1..1]	±		514
Or}	Other <*Othr*>	[1..1]	±		516

8.1.21.2.1 New <New>

Presence: [1..1]

Definition: Indicates whether transaction is reported for the first time.

New <New> contains the following elements (see "TradeData43" on page 656 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			658
	Counterparty <CtrPty>	[1..1]			660
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	662
	Identification <Id>	[1..1]	±		663
	Nature <Ntr>	[0..1]			664
{Or	FinancialInstitution <FI>	[1..1]			664
	Sector <Sctr>	[1..*]			664
{Or	Code <Cd>	[1..1]	CodeSet		665
Or}	Proprietary <Prtry>	[1..1]	±		665
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		666
Or	NonFinancialInstitution <NFI>	[1..1]	±		666
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		666
Or}	Other <Othr>	[1..1]	CodeSet		666
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		667
	DirectionOrSide <DrctnOrSd>	[0..1]			667
{Or	Direction <Drctn>	[1..1]			667
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		668
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		668
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	668
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	669
	ReportingExemption <RptgXmptn>	[0..1]			669
	Reason <Rsn>	[1..1]	Text		669
	Description <Desc>	[0..1]	Text		669
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	669
	IdentificationType <IdTp>	[0..1]	±		670
	Nature <Ntr>	[0..1]			670
{Or	FinancialInstitution <FI>	[1..1]			671
	Sector <Sctr>	[1..*]			671
{Or	Code <Cd>	[1..1]	CodeSet		671
Or}	Proprietary <Prtry>	[1..1]	±		672

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		672
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		673
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		673
Or}	Other <*Othr*>	[1..1]	CodeSet		673
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		673
	Broker <*Brkr*>	[0..1]	±		674
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		674
	ClearingMember <*ClrMmb*>	[0..1]	±		674
	Beneficiary <*Bnfcry*>	[0..2]	±		674
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		675
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		675
	RelationshipRecord <*RltshRcrd*>	[0..*]			675
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		676
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		676
	RelationshipType <*RltshTp*>	[1..1]			677
{Or	Code <*Cd*>	[1..1]	CodeSet		677
Or}	Proprietary <*Prtry*>	[1..1]	Text		677
	Description <*Desc*>	[0..1]	Text		677
	Valuation <*Valtn*>	[0..1]	±	C12	678
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		678
	CommonTradeData <*CmonTradData*>	[1..1]	±		678
	Level <*Lvl*>	[0..1]	CodeSet		678
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C42	679
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			679
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		679
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		680
	TimeStamp <*TmStmp*>	[1..1]	DateTime		680
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	680

8.1.21.2.2 Modification <Mod>

Presence: [1..1]

Definition: Indicates a modification to the terms or details of a previously reported transaction, but not a correction.

Modification <Mod> contains the following elements (see "TradeData43" on page 656 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..2]			658
	Counterparty <*CtrPty*>	[1..1]			660
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	662
	Identification <*Id*>	[1..1]	±		663
	Nature <*Ntr*>	[0..1]			664
{Or	FinancialInstitution <*FI*>	[1..1]			664
	Sector <*Sctr*>	[1..*]			664
{Or	Code <*Cd*>	[1..1]	CodeSet		665
Or}	Proprietary <*Prtry*>	[1..1]	±		665
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		666
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		666
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		666
Or}	Other <*Othr*>	[1..1]	CodeSet		666
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		667
	DirectionOrSide <*DrctnOrSd*>	[0..1]			667
{Or	Direction <*Drctn*>	[1..1]			667
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		668
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		668
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	668
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	669
	ReportingExemption <*RptgXmptn*>	[0..1]			669
	Reason <*Rsn*>	[1..1]	Text		669
	Description <*Desc*>	[0..1]	Text		669
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	669
	IdentificationType <*IdTp*>	[0..1]	±		670
	Nature <*Ntr*>	[0..1]			670
{Or	FinancialInstitution <*FI*>	[1..1]			671
	Sector <*Sctr*>	[1..*]			671
{Or	Code <*Cd*>	[1..1]	CodeSet		671
Or}	Proprietary <*Prtry*>	[1..1]	±		672

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		672
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		673
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		673
Or}	Other <*Othr*>	[1..1]	CodeSet		673
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		673
	Broker <*Brkr*>	[0..1]	±		674
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		674
	ClearingMember <*ClrMmb*>	[0..1]	±		674
	Beneficiary <*Bnfcry*>	[0..2]	±		674
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		675
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		675
	RelationshipRecord <*RltshRcrd*>	[0..*]			675
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		676
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		676
	RelationshipType <*RltshTp*>	[1..1]			677
{Or	Code <*Cd*>	[1..1]	CodeSet		677
Or}	Proprietary <*Prtry*>	[1..1]	Text		677
	Description <*Desc*>	[0..1]	Text		677
	Valuation <*Valtn*>	[0..1]	±	C12	678
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		678
	CommonTradeData <*CmonTradData*>	[1..1]	±		678
	Level <*Lvl*>	[0..1]	CodeSet		678
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C42	679
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			679
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		679
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		680
	TimeStamp <*TmStmp*>	[1..1]	DateTime		680
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	680

8.1.21.2.3 Correction <Crrctn>

Presence: [1..1]

Definition: Indicates that the report is correcting the erroneous data fields of a previously submitted report.

Correction <Crrctn> contains the following elements (see "TradeData43" on page 656 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..2]			658
	Counterparty <*CtrPty*>	[1..1]			660
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	662
	Identification <*Id*>	[1..1]	±		663
	Nature <*Ntr*>	[0..1]			664
{Or	FinancialInstitution <*FI*>	[1..1]			664
	Sector <*Sctr*>	[1..*]			664
{Or	Code <*Cd*>	[1..1]	CodeSet		665
Or}	Proprietary <*Prtry*>	[1..1]	±		665
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		666
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		666
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		666
Or}	Other <*Othr*>	[1..1]	CodeSet		666
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		667
	DirectionOrSide <*DrctnOrSd*>	[0..1]			667
{Or	Direction <*Drctn*>	[1..1]			667
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		668
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		668
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	668
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	669
	ReportingExemption <*RptgXmptn*>	[0..1]			669
	Reason <*Rsn*>	[1..1]	Text		669
	Description <*Desc*>	[0..1]	Text		669
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	669
	IdentificationType <*IdTp*>	[0..1]	±		670
	Nature <*Ntr*>	[0..1]			670
{Or	FinancialInstitution <*FI*>	[1..1]			671
	Sector <*Sctr*>	[1..*]			671
{Or	Code <*Cd*>	[1..1]	CodeSet		671
Or}	Proprietary <*Prtry*>	[1..1]	±		672

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		672
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		673
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		673
Or}	Other <*Othr*>	[1..1]	CodeSet		673
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		673
	Broker <*Brkr*>	[0..1]	±		674
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		674
	ClearingMember <*ClrMmb*>	[0..1]	±		674
	Beneficiary <*Bnfcry*>	[0..2]	±		674
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		675
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		675
	RelationshipRecord <*RltshRcrd*>	[0..*]			675
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		676
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		676
	RelationshipType <*RltshTp*>	[1..1]			677
{Or	Code <*Cd*>	[1..1]	CodeSet		677
Or}	Proprietary <*Prtry*>	[1..1]	Text		677
	Description <*Desc*>	[0..1]	Text		677
	Valuation <*Valtn*>	[0..1]	±	C12	678
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		678
	CommonTradeData <*CmonTradData*>	[1..1]	±		678
	Level <*Lvl*>	[0..1]	CodeSet		678
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C42	679
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			679
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		679
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		680
	TimeStamp <*TmStmp*>	[1..1]	DateTime		680
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	680

8.1.21.2.4 Termination <Termntn>

Presence: [1..1]

Definition: Indicates that reported transaction is a termination or an early termination of an existing contract.

Termination <Termntn> contains the following elements (see "TradeData43" on page 656 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..2]			658
	Counterparty <*CtrPty*>	[1..1]			660
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	662
	Identification <*Id*>	[1..1]	±		663
	Nature <*Ntr*>	[0..1]			664
{Or	FinancialInstitution <*FI*>	[1..1]			664
	Sector <*Sctr*>	[1..*]			664
{Or	Code <*Cd*>	[1..1]	CodeSet		665
Or}	Proprietary <*Prtry*>	[1..1]	±		665
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		666
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		666
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		666
Or}	Other <*Othr*>	[1..1]	CodeSet		666
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		667
	DirectionOrSide <*DrctnOrSd*>	[0..1]			667
{Or	Direction <*Drctn*>	[1..1]			667
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		668
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		668
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	668
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	669
	ReportingExemption <*RptgXmptn*>	[0..1]			669
	Reason <*Rsn*>	[1..1]	Text		669
	Description <*Desc*>	[0..1]	Text		669
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	669
	IdentificationType <*IdTp*>	[0..1]	±		670
	Nature <*Ntr*>	[0..1]			670
{Or	FinancialInstitution <*FI*>	[1..1]			671
	Sector <*Sctr*>	[1..*]			671
{Or	Code <*Cd*>	[1..1]	CodeSet		671
Or}	Proprietary <*Prtry*>	[1..1]	±		672

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		672
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		673
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		673
Or}	Other <*Othr*>	[1..1]	CodeSet		673
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		673
	Broker <*Brkr*>	[0..1]	±		674
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		674
	ClearingMember <*ClrMmb*>	[0..1]	±		674
	Beneficiary <*Bnfcry*>	[0..2]	±		674
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		675
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		675
	RelationshipRecord <*RltshRcrd*>	[0..*]			675
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		676
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		676
	RelationshipType <*RltshTp*>	[1..1]			677
{Or	Code <*Cd*>	[1..1]	CodeSet		677
Or}	Proprietary <*Prtry*>	[1..1]	Text		677
	Description <*Desc*>	[0..1]	Text		677
	Valuation <*Valtn*>	[0..1]	±	C12	678
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		678
	CommonTradeData <*CmonTradData*>	[1..1]	±		678
	Level <*Lvl*>	[0..1]	CodeSet		678
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C42	679
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			679
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		679
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		680
	TimeStamp <*TmStmp*>	[1..1]	DateTime		680
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	680

8.1.21.2.5 PositionComponent <PosCmpnt>

Presence: [1..1]

Definition: Indicates a derivative contract that is to be reported as a new trade and also included in a separate position report on the same day.

PositionComponent <PosCmpnt> contains the following elements (see "TradeData43" on page 656 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..2]			658
	Counterparty <*CtrPty*>	[1..1]			660
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	662
	Identification <*Id*>	[1..1]	±		663
	Nature <*Ntr*>	[0..1]			664
{Or	FinancialInstitution <*FI*>	[1..1]			664
	Sector <*Sctr*>	[1..*]			664
{Or	Code <*Cd*>	[1..1]	CodeSet		665
Or}	Proprietary <*Prtry*>	[1..1]	±		665
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		666
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		666
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		666
Or}	Other <*Othr*>	[1..1]	CodeSet		666
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		667
	DirectionOrSide <*DrctnOrSd*>	[0..1]			667
{Or	Direction <*Drctn*>	[1..1]			667
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		668
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		668
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	668
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	669
	ReportingExemption <*RptgXmptn*>	[0..1]			669
	Reason <*Rsn*>	[1..1]	Text		669
	Description <*Desc*>	[0..1]	Text		669
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	669
	IdentificationType <*IdTp*>	[0..1]	±		670
	Nature <*Ntr*>	[0..1]			670
{Or	FinancialInstitution <*FI*>	[1..1]			671
	Sector <*Sctr*>	[1..*]			671
{Or	Code <*Cd*>	[1..1]	CodeSet		671

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <*Prtry*>	[1..1]	±		672
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		672
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		673
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		673
Or}	Other <*Othr*>	[1..1]	CodeSet		673
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		673
	Broker <*Brkr*>	[0..1]	±		674
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		674
	ClearingMember <*ClrMmb*>	[0..1]	±		674
	Beneficiary <*Bnfcry*>	[0..2]	±		674
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		675
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		675
	RelationshipRecord <*RltshRcrd*>	[0..*]			675
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		676
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		676
	RelationshipType <*RltshTp*>	[1..1]			677
{Or	Code <*Cd*>	[1..1]	CodeSet		677
Or}	Proprietary <*Prtry*>	[1..1]	Text		677
	Description <*Desc*>	[0..1]	Text		677
	Valuation <*Valtn*>	[0..1]	±	C12	678
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		678
	CommonTradeData <*CmonTradData*>	[1..1]	±		678
	Level <*Lvl*>	[0..1]	CodeSet		678
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C42	679
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			679
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		679
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		680
	TimeStamp <*TmStmp*>	[1..1]	DateTime		680
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	680

8.1.21.2.6 ValuationUpdate <ValtnUpd>

Presence: [1..1]

Definition: Indicates an update of a contract valuation or collateral.

ValuationUpdate <ValtnUpd> contains the following elements (see "TradeData43" on page 656 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			658
	Counterparty *<CtrPty>*	[1..1]			660
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	662
	Identification *<Id>*	[1..1]	±		663
	Nature *<Ntr>*	[0..1]			664
{Or	FinancialInstitution *<FI>*	[1..1]			664
	Sector *<Sctr>*	[1..*]			664
{Or	Code *<Cd>*	[1..1]	CodeSet		665
Or}	Proprietary *<Prtry>*	[1..1]	±		665
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		666
Or	NonFinancialInstitution *<NFI>*	[1..1]	±		666
Or	CentralCounterParty *<CntrlCntrPty>*	[1..1]	CodeSet		666
Or}	Other *<Othr>*	[1..1]	CodeSet		666
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		667
	DirectionOrSide *<DrctnOrSd>*	[0..1]			667
{Or	Direction *<Drctn>*	[1..1]			667
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		668
Or}	CounterpartySide *<CtrPtySd>*	[1..1]	CodeSet		668
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	668
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	669
	ReportingExemption *<RptgXmptn>*	[0..1]			669
	Reason *<Rsn>*	[1..1]	Text		669
	Description *<Desc>*	[0..1]	Text		669
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	669
	IdentificationType *<IdTp>*	[0..1]	±		670
	Nature *<Ntr>*	[0..1]			670
{Or	FinancialInstitution *<FI>*	[1..1]			671
	Sector *<Sctr>*	[1..*]			671
{Or	Code *<Cd>*	[1..1]	CodeSet		671

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <*Prtry*>	[1..1]	±		672
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		672
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		673
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		673
Or}	Other <*Othr*>	[1..1]	CodeSet		673
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		673
	Broker <*Brkr*>	[0..1]	±		674
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		674
	ClearingMember <*ClrMmb*>	[0..1]	±		674
	Beneficiary <*Bnfcry*>	[0..2]	±		674
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		675
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		675
	RelationshipRecord <*RltshRcrd*>	[0..*]			675
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		676
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		676
	RelationshipType <*RltshTp*>	[1..1]			677
{Or	Code <*Cd*>	[1..1]	CodeSet		677
Or}	Proprietary <*Prtry*>	[1..1]	Text		677
	Description <*Desc*>	[0..1]	Text		677
	Valuation <*Valtn*>	[0..1]	±	C12	678
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		678
	CommonTradeData <*CmonTradData*>	[1..1]	±		678
	Level <*Lvl*>	[0..1]	CodeSet		678
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C42	679
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			679
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		679
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		680
	TimeStamp <*TmStmp*>	[1..1]	DateTime		680
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	680

8.1.21.2.7 Compression <Cmprssn>

Presence: [1..1]

Definition: Indicates a compression of the reported contract.

Compression <Cmprssn> contains the following elements (see "TradeData43" on page 656 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			658
	Counterparty *<CtrPty>*	[1..1]			660
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	662
	Identification *<Id>*	[1..1]	±		663
	Nature *<Ntr>*	[0..1]			664
{Or	FinancialInstitution *<FI>*	[1..1]			664
	Sector *<Sctr>*	[1..*]			664
{Or	Code *<Cd>*	[1..1]	CodeSet		665
Or}	Proprietary *<Prtry>*	[1..1]	±		665
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		666
Or	NonFinancialInstitution *<NFI>*	[1..1]	±		666
Or	CentralCounterParty *<CntrlCntrPty>*	[1..1]	CodeSet		666
Or}	Other *<Othr>*	[1..1]	CodeSet		666
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		667
	DirectionOrSide *<DrctnOrSd>*	[0..1]			667
{Or	Direction *<Drctn>*	[1..1]			667
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		668
Or}	CounterpartySide *<CtrPtySd>*	[1..1]	CodeSet		668
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	668
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	669
	ReportingExemption *<RptgXmptn>*	[0..1]			669
	Reason *<Rsn>*	[1..1]	Text		669
	Description *<Desc>*	[0..1]	Text		669
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	669
	IdentificationType *<IdTp>*	[0..1]	±		670
	Nature *<Ntr>*	[0..1]			670
{Or	FinancialInstitution *<FI>*	[1..1]			671
	Sector *<Sctr>*	[1..*]			671
{Or	Code *<Cd>*	[1..1]	CodeSet		671

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Proprietary <Prtry>	[1..1]	±		672
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		672
Or	NonFinancialInstitution <NFI>	[1..1]	±		673
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		673
Or}	Other <Othr>	[1..1]	CodeSet		673
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		673
	Broker <Brkr>	[0..1]	±		674
	SubmittingAgent <SubmitgAgt>	[0..1]	±		674
	ClearingMember <ClrMmb>	[0..1]	±		674
	Beneficiary <Bnfcry>	[0..2]	±		674
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		675
	ExecutionAgent <ExctnAgt>	[0..2]	±		675
	RelationshipRecord <RltshRcrd>	[0..*]			675
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		676
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		676
	RelationshipType <RltshTp>	[1..1]			677
{Or	Code <Cd>	[1..1]	CodeSet		677
Or}	Proprietary <Prtry>	[1..1]	Text		677
	Description <Desc>	[0..1]	Text		677
	Valuation <Valtn>	[0..1]	±	C12	678
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		678
	CommonTradeData <CmonTradData>	[1..1]	±		678
	Level <Lvl>	[0..1]	CodeSet		678
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C42	679
	PublicDisseminationData <PblcDssmntnData>	[0..1]			679
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		679
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		680
	TimeStamp <TmStmp>	[1..1]	DateTime		680
	SupplementaryData <SplmtryData>	[0..*]	±	C11	680

8.1.21.2.8 Error <Err>

Presence: [1..1]

Definition: Indicates a cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to reporting requirements but was reported to a trade repository by mistake or a cancellation of duplicate report.

Error <Err> contains the following elements (see "TradeData43" on page 656 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData *<CtrPtySpcfcData>*	[1..2]			658
	Counterparty *<CtrPty>*	[1..1]			660
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	662
	Identification *<Id>*	[1..1]	±		663
	Nature *<Ntr>*	[0..1]			664
{Or	FinancialInstitution *<FI>*	[1..1]			664
	Sector *<Sctr>*	[1..*]			664
{Or	Code *<Cd>*	[1..1]	CodeSet		665
Or}	Proprietary *<Prtry>*	[1..1]	±		665
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		666
Or	NonFinancialInstitution *<NFI>*	[1..1]	±		666
Or	CentralCounterParty *<CntrlCntrPty>*	[1..1]	CodeSet		666
Or}	Other *<Othr>*	[1..1]	CodeSet		666
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		667
	DirectionOrSide *<DrctnOrSd>*	[0..1]			667
{Or	Direction *<Drctn>*	[1..1]			667
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		668
Or}	CounterpartySide *<CtrPtySd>*	[1..1]	CodeSet		668
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	668
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	669
	ReportingExemption *<RptgXmptn>*	[0..1]			669
	Reason *<Rsn>*	[1..1]	Text		669
	Description *<Desc>*	[0..1]	Text		669
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	669
	IdentificationType *<IdTp>*	[0..1]	±		670
	Nature *<Ntr>*	[0..1]			670
{Or	FinancialInstitution *<FI>*	[1..1]			671
	Sector *<Sctr>*	[1..*]			671
{Or	Code *<Cd>*	[1..1]	CodeSet		671
Or}	Proprietary *<Prtry>*	[1..1]	±		672

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		672
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		673
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		673
Or}	Other <*Othr*>	[1..1]	CodeSet		673
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		673
	Broker <*Brkr*>	[0..1]	±		674
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		674
	ClearingMember <*ClrMmb*>	[0..1]	±		674
	Beneficiary <*Bnfcry*>	[0..2]	±		674
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		675
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		675
	RelationshipRecord <*RltshRcrd*>	[0..*]			675
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		676
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		676
	RelationshipType <*RltshTp*>	[1..1]			677
{Or	Code <*Cd*>	[1..1]	CodeSet		677
Or}	Proprietary <*Prtry*>	[1..1]	Text		677
	Description <*Desc*>	[0..1]	Text		677
	Valuation <*Valtn*>	[0..1]	±	C12	678
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		678
	CommonTradeData <*CmonTradData*>	[1..1]	±		678
	Level <*Lvl*>	[0..1]	CodeSet		678
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C42	679
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			679
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		679
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		680
	TimeStamp <*TmStmp*>	[1..1]	DateTime		680
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	680

8.1.21.2.9 PortOut <PortOut>

Presence: [1..1]

Definition: Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

PortOut <PortOut> contains the following elements (see "TradeData43" on page 656 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			658
	Counterparty <CtrPty>	[1..1]			660
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	662
	Identification <Id>	[1..1]	±		663
	Nature <Ntr>	[0..1]			664
{Or	FinancialInstitution <FI>	[1..1]			664
	Sector <Sctr>	[1..*]			664
{Or	Code <Cd>	[1..1]	CodeSet		665
Or}	Proprietary <Prtry>	[1..1]	±		665
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		666
Or	NonFinancialInstitution <NFI>	[1..1]	±		666
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		666
Or}	Other <Othr>	[1..1]	CodeSet		666
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		667
	DirectionOrSide <DrctnOrSd>	[0..1]			667
{Or	Direction <Drctn>	[1..1]			667
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		668
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		668
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	668
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	669
	ReportingExemption <RptgXmptn>	[0..1]			669
	Reason <Rsn>	[1..1]	Text		669
	Description <Desc>	[0..1]	Text		669
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	669
	IdentificationType <IdTp>	[0..1]	±		670
	Nature <Ntr>	[0..1]			670
{Or	FinancialInstitution <FI>	[1..1]			671
	Sector <Sctr>	[1..*]			671
{Or	Code <Cd>	[1..1]	CodeSet		671
Or}	Proprietary <Prtry>	[1..1]	±		672

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		672
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		673
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		673
Or}	Other <*Othr*>	[1..1]	CodeSet		673
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		673
	Broker <*Brkr*>	[0..1]	±		674
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		674
	ClearingMember <*ClrMmb*>	[0..1]	±		674
	Beneficiary <*Bnfcry*>	[0..2]	±		674
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		675
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		675
	RelationshipRecord <*RltshRcrd*>	[0..*]			675
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		676
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		676
	RelationshipType <*RltshTp*>	[1..1]			677
{Or	Code <*Cd*>	[1..1]	CodeSet		677
Or}	Proprietary <*Prtry*>	[1..1]	Text		677
	Description <*Desc*>	[0..1]	Text		677
	Valuation <*Valtn*>	[0..1]	±	C12	678
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		678
	CommonTradeData <*CmonTradData*>	[1..1]	±		678
	Level <*Lvl*>	[0..1]	CodeSet		678
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C42	679
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			679
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		679
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		680
	TimeStamp <*TmStmp*>	[1..1]	DateTime		680
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	680

8.1.21.2.10 Revive <Rvv>

Presence: [1..1]

Definition: Re-opening of a derivative, at a trade or position level, that was cancelled with action type 'Error' or terminated by mistake.

Revive <Rvv> contains the following elements (see "TradeData43" on page 656 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..2]			658
	Counterparty <*CtrPty*>	[1..1]			660
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	662
	Identification <*Id*>	[1..1]	±		663
	Nature <*Ntr*>	[0..1]			664
{Or	FinancialInstitution <*FI*>	[1..1]			664
	Sector <*Sctr*>	[1..*]			664
{Or	Code <*Cd*>	[1..1]	CodeSet		665
Or}	Proprietary <*Prtry*>	[1..1]	±		665
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		666
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		666
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		666
Or}	Other <*Othr*>	[1..1]	CodeSet		666
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		667
	DirectionOrSide <*DrctnOrSd*>	[0..1]			667
{Or	Direction <*Drctn*>	[1..1]			667
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		668
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		668
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	668
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	669
	ReportingExemption <*RptgXmptn*>	[0..1]			669
	Reason <*Rsn*>	[1..1]	Text		669
	Description <*Desc*>	[0..1]	Text		669
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	669
	IdentificationType <*IdTp*>	[0..1]	±		670
	Nature <*Ntr*>	[0..1]			670
{Or	FinancialInstitution <*FI*>	[1..1]			671
	Sector <*Sctr*>	[1..*]			671
{Or	Code <*Cd*>	[1..1]	CodeSet		671
Or}	Proprietary <*Prtry*>	[1..1]	±		672

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		672
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		673
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		673
Or}	Other <*Othr*>	[1..1]	CodeSet		673
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		673
	Broker <*Brkr*>	[0..1]	±		674
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		674
	ClearingMember <*ClrMmb*>	[0..1]	±		674
	Beneficiary <*Bnfcry*>	[0..2]	±		674
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		675
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		675
	RelationshipRecord <*RltshRcrd*>	[0..*]			675
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		676
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		676
	RelationshipType <*RltshTp*>	[1..1]			677
{Or	Code <*Cd*>	[1..1]	CodeSet		677
Or}	Proprietary <*Prtry*>	[1..1]	Text		677
	Description <*Desc*>	[0..1]	Text		677
	Valuation <*Valtn*>	[0..1]	±	C12	678
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		678
	CommonTradeData <*CmonTradData*>	[1..1]	±		678
	Level <*Lvl*>	[0..1]	CodeSet		678
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C42	679
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			679
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		679
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		680
	TimeStamp <*TmStmp*>	[1..1]	DateTime		680
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	680

8.1.21.2.11 Other <Othr>

Presence: [1..1]

Definition: Indicates any other amendment to the contract.

Other <Othr> contains the following elements (see "TradeData43" on page 656 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..2]			658
	Counterparty <*CtrPty*>	[1..1]			660
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	662
	Identification <*Id*>	[1..1]	±		663
	Nature <*Ntr*>	[0..1]			664
{Or	FinancialInstitution <*FI*>	[1..1]			664
	Sector <*Sctr*>	[1..*]			664
{Or	Code <*Cd*>	[1..1]	CodeSet		665
Or}	Proprietary <*Prtry*>	[1..1]	±		665
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		666
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		666
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		666
Or}	Other <*Othr*>	[1..1]	CodeSet		666
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		667
	DirectionOrSide <*DrctnOrSd*>	[0..1]			667
{Or	Direction <*Drctn*>	[1..1]			667
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		668
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		668
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	668
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	669
	ReportingExemption <*RptgXmptn*>	[0..1]			669
	Reason <*Rsn*>	[1..1]	Text		669
	Description <*Desc*>	[0..1]	Text		669
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	669
	IdentificationType <*IdTp*>	[0..1]	±		670
	Nature <*Ntr*>	[0..1]			670
{Or	FinancialInstitution <*FI*>	[1..1]			671
	Sector <*Sctr*>	[1..*]			671
{Or	Code <*Cd*>	[1..1]	CodeSet		671
Or}	Proprietary <*Prtry*>	[1..1]	±		672

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		672
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		673
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		673
Or}	Other <*Othr*>	[1..1]	CodeSet		673
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		673
	Broker <*Brkr*>	[0..1]	±		674
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		674
	ClearingMember <*ClrMmb*>	[0..1]	±		674
	Beneficiary <*Bnfcry*>	[0..2]	±		674
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		675
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		675
	RelationshipRecord <*RltshRcrd*>	[0..*]			675
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		676
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		676
	RelationshipType <*RltshTp*>	[1..1]			677
{Or	Code <*Cd*>	[1..1]	CodeSet		677
Or}	Proprietary <*Prtry*>	[1..1]	Text		677
	Description <*Desc*>	[0..1]	Text		677
	Valuation <*Valtn*>	[0..1]	±	C12	678
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		678
	CommonTradeData <*CmonTradData*>	[1..1]	±		678
	Level <*Lvl*>	[0..1]	CodeSet		678
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C42	679
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			679
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		679
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		680
	TimeStamp <*TmStmp*>	[1..1]	DateTime		680
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	680

8.1.21.3 TradeTransaction50

Definition: Provides details of the trade transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <TxId>	[0..1]	±		525
	SecondaryTransactionIdentification <ScndryTxId>	[0..1]	Text		526
	PriorTransactionIdentification <PrrTxId>	[0..1]	±		526
	SubsequentTransactionIdentification <SbsqntTxId>	[0..1]	±		526
	CollateralPortfolioCode <CollPrtflCd>	[0..1]			527
{Or	Portfolio <Prtfl>	[1..1]			527
{Or	Code <Cd>	[1..1]	Text		527
Or}	NoPortfolio <NoPrtfl>	[1..1]	CodeSet		528
Or}	MarginPortfolioCode <MrgnPrtflCd>	[1..1]	±	C7	528
	ReportTrackingNumber <RptTrckgNb>	[0..1]	Text		528
	PlatformIdentifier <PltfmIdr>	[0..1]	IdentifierSet		528
	MirrorOrTriggerTransaction <MrrrOrTrggrTx>	[0..1]	Indicator		529
	TransactionPrice <TxPric>	[0..1]	±	C19	529
	NotionalAmount <NtnlAmt>	[0..1]		C21	530
	FirstLeg <FrstLeg>	[0..1]		C22	530
	Amount <Amt>	[0..1]	±		531
	SchedulePeriod <SchdlPrd>	[0..*]			531
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		532
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		532
	Amount <Amt>	[1..1]	±		532
	SecondLeg <ScndLeg>	[0..1]		C23	532
	Amount <Amt>	[0..1]	±		533
	SchedulePeriod <SchdlPrd>	[0..*]			533
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		534
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		534
	Amount <Amt>	[1..1]	±		534
	Currency <Ccy>	[0..1]	CodeSet	C1	534
	NotionalQuantity <NtnlQty>	[0..1]		C24	535
	FirstLeg <FrstLeg>	[0..1]		C25	537
	TotalQuantity <TtlQty>	[0..1]	Quantity		538
	UnitOfMeasure <UnitOfMeasr>	[0..1]			538

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		539
Or}	Proprietary <Prtry>	[1..1]	±		539
	Details <Dtls>	[0..1]			539
{Or	SchedulePeriod <SchdlPrd>	[1..*]			540
	Quantity <Qty>	[1..1]	Quantity		540
	UnitOfMeasure <UnitOfMeasr>	[0..1]			541
{Or	Code <Cd>	[1..1]	CodeSet		541
Or}	Proprietary <Prtry>	[1..1]	±		541
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		541
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		541
Or}	Term <Term>	[1..1]		C26	541
	Quantity <Qty>	[0..1]	Quantity		542
	UnitOfMeasure <UnitOfMeasr>	[0..1]			542
{Or	Code <Cd>	[1..1]	CodeSet		542
Or}	Proprietary <Prtry>	[1..1]	±		542
	Value <Val>	[0..1]	Quantity	C6	543
	TimeUnit <TmUnit>	[0..1]	CodeSet		543
	SecondLeg <ScndLeg>	[0..1]		C25	544
	TotalQuantity <TtlQty>	[0..1]	Quantity		545
	UnitOfMeasure <UnitOfMeasr>	[0..1]			545
{Or	Code <Cd>	[1..1]	CodeSet		545
Or}	Proprietary <Prtry>	[1..1]	±		545
	Details <Dtls>	[0..1]			545
{Or	SchedulePeriod <SchdlPrd>	[1..*]			546
	Quantity <Qty>	[1..1]	Quantity		546
	UnitOfMeasure <UnitOfMeasr>	[0..1]			547
{Or	Code <Cd>	[1..1]	CodeSet		547
Or}	Proprietary <Prtry>	[1..1]	±		547
	UnadjustedEffectiveDate <UadjstdFctvDt>	[1..1]	Date		547
	UnadjustedEndDate <UadjstdEndDt>	[0..1]	Date		547
Or}	Term <Term>	[1..1]		C26	547

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		548
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			548
{Or	Code <*Cd*>	[1..1]	CodeSet		548
Or}	Proprietary <*Prtry*>	[1..1]	±		548
	Value <*Val*>	[0..1]	Quantity	C6	549
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		549
	Quantity <*Qty*>	[0..1]	±		550
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		550
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		550
	EffectiveDate <*FctvDt*>	[0..1]	Date		550
	ExpirationDate <*XprtnDt*>	[0..1]	Date		550
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		551
	SettlementDate <*SttlmDt*>	[0..*]	Date		551
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C9	551
	Compression <*Cmprssn*>	[0..1]	Indicator		552
	PostTradeRiskReductionFlag <*PstTradRskRdctnFlg*>	[0..1]	Indicator		552
	PostTradeRiskReductionEvent <*PstTradRskRdctnEvt*>	[0..1]			552
	Technique <*Tchnq*>	[1..1]	CodeSet		552
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		553
	DerivativeEvent <*DerivEvt*>	[0..1]		C40	553
	Type <*Tp*>	[0..1]	CodeSet		554
	Identification <*Id*>	[0..1]			555
{Or	EventIdentifier <*EvtIdr*>	[1..1]	IdentifierSet		555
Or}	PostTradeRiskReductionIdentifier <*PstTradRskRdctnIdr*>	[1..1]			555
	Structurer <*Strr*>	[1..1]	IdentifierSet		556
	Identification <*Id*>	[1..1]	Text		556
	TimeStamp <*TmStmp*>	[0..1]	±		556
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		556
	TradeConfirmation <*TradConf*>	[0..1]	±		556
	NonStandardisedTerm <*NonStdsdTerm*>	[0..1]	Indicator		557
	TradeClearing <*TradClr*>	[0..1]		C29	557

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		559
	ClearingStatus <ClrSts>	[0..1]			559
{Or	Cleared <Clrd>	[1..1]			560
{Or	Reason <Rsn>	[1..1]	CodeSet		561
Or}	Details <Dtls>	[1..1]		C34	561
	CCP <CCP>	[0..1]	±		562
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		562
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		562
	ClearingIdentifier <ClrIdr>	[0..1]	±		562
	OriginalIdentifier <OrgnlIdr>	[0..1]	±		563
	OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>	[0..1]	±		563
	ClearingAccountOrigin <ClrAcctOrgn>	[0..1]	CodeSet		563
Or	IntendToClear <IntndToClear>	[1..1]			564
{Or	Reason <Rsn>	[1..1]	CodeSet		564
Or}	Details <Dtls>	[1..1]		C35	564
	CCP <CCP>	[0..1]	±		565
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		565
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		565
	ClearingIdentifier <ClrIdr>	[0..1]	±		565
	OriginalIdentifier <OrgnlIdr>	[0..1]	±		566
	OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>	[0..1]	±		566
Or}	NonCleared <NonClrd>	[1..1]			566
{Or	Reason <Rsn>	[1..1]	CodeSet		567
Or}	Counterparties <CtrPties>	[1..1]			567
	ReportingCounterparty <RptgCtrPty>	[1..1]			567
	ClearingExemptionException <ClrXmptnXcptn>	[1..*]	CodeSet		568
	NonClearingReasonInformation <NonClrRsnInf>	[0..1]	Text		568
	OtherCounterparty <OthrCtrPty>	[0..1]			568
	ClearingExemptionException <ClrXmptnXcptn>	[1..*]	CodeSet		568
	NonClearingReasonInformation <NonClrRsnInf>	[0..1]	Text		569
	IntraGroup <IntraGrp>	[0..1]	Indicator		569

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BlockTradeElection <BlckTradElctn>	[0..1]	Indicator		569
	LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>	[0..1]	Indicator		569
	InterestRate <IntrstRate>	[0..1]		C32	570
	FirstLeg <FrstLeg>	[0..1]			572
{Or	Fixed <Fxd>	[1..1]	±	C33	573
Or}	Floating <Fltg>	[1..1]		C35	574
	Identification <Id>	[0..1]	IdentifierSet		574
	Name <Nm>	[0..1]	Text		575
	Rate <Rate>	[0..1]			575
{Or	Code <Cd>	[1..1]	CodeSet		575
Or}	Proprietary <Prtry>	[1..1]	Text		575
	ReferencePeriod <RefPrd>	[0..1]	±	C34	575
	Spread <Sprd>	[0..1]	±		576
	DayCount <DayCnt>	[0..1]	±		576
	PaymentFrequency <PmtFrqcy>	[0..1]	±		576
	ResetFrequency <RstFrqcy>	[0..1]	±		576
	NextFloatingReset <NxtFltgRst>	[0..1]			577
	Date <Dt>	[1..1]	Date		577
	Value <Val>	[0..1]	Rate		577
	LastFloatingReset <LastFltgRst>	[0..1]			577
	Date <Dt>	[1..1]	Date		577
	Value <Val>	[0..1]	Rate		578
	SecondLeg <ScndLeg>	[0..1]			578
{Or	Fixed <Fxd>	[1..1]	±	C33	578
Or}	Floating <Fltg>	[1..1]		C35	579
	Identification <Id>	[0..1]	IdentifierSet		580
	Name <Nm>	[0..1]	Text		580
	Rate <Rate>	[0..1]			580
{Or	Code <Cd>	[1..1]	CodeSet		580
Or}	Proprietary <Prtry>	[1..1]	Text		580
	ReferencePeriod <RefPrd>	[0..1]	±	C34	580

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Spread <*Sprd*>	[0..1]	±		581
	DayCount <*DayCnt*>	[0..1]	±		581
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		581
	ResetFrequency <*RstFrqcy*>	[0..1]	±		582
	NextFloatingReset <*NxtFltgRst*>	[0..1]			582
	Date <*Dt*>	[1..1]	Date		582
	Value <*Val*>	[0..1]	Rate		582
	LastFloatingReset <*LastFltgRst*>	[0..1]			582
	Date <*Dt*>	[1..1]	Date		583
	Value <*Val*>	[0..1]	Rate		583
	Currency <*Ccy*>	[0..1]		C7	583
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C1	583
	ExchangeRate <*XchgRate*>	[0..1]	Rate		584
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		584
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		584
	FixingDate <*FxgDt*>	[0..1]	DateTime		584
	Commodity <*Cmmdty*>	[0..1]	±		584
	Option <*Optn*>	[0..1]	±	C36	585
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C37	586
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		587
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		587
	LoadType <*LdTp*>	[0..1]	CodeSet		588
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C38	588
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		589
	DeliveryDate <*DlvryDt*>	[0..1]			589
	FromDate <*FrDt*>	[0..1]	Date		589
	ToDate <*ToDt*>	[1..1]	Date		589
	Duration <*Drtn*>	[0..1]	CodeSet		589
	WeekDay <*WkDay*>	[0..*]	CodeSet		590
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		590
	QuantityUnit <*QtyUnit*>	[0..1]	±		591

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PriceTimeIntervalQuantity <PricTmIntrvlQty>	[0..1]	±		591
	Credit <Cdt>	[0..1]			591
	Seniority <Snrty>	[0..1]	CodeSet		592
	ReferenceParty <RefPty>	[0..1]	±		592
	PaymentFrequency <PmtFrqcy>	[0..1]	CodeSet		592
	CalculationBasis <ClctnBsis>	[0..1]	Text		593
	Series <Srs>	[0..1]	Quantity		593
	Version <Vrsn>	[0..1]	Quantity		593
	IndexFactor <IndxFctr>	[0..1]	Rate		593
	Tranche <Trch>	[0..1]	±		593
	OtherPayment <OthrPmt>	[0..*]		C40	594
	PaymentAmount <PmtAmt>	[0..1]	±		594
	PaymentType <PmtTp>	[0..1]	±		595
	PaymentDate <PmtDt>	[0..1]	Date		595
	PaymentPayer <PmtPyer>	[0..1]	±		595
	PaymentReceiver <PmtRcvr>	[0..1]	±		595
	Package <Packg>	[0..1]		C41	596
	ComplexTradeIdentification <CmplxTradId>	[0..1]	Text		596
	FXSwapLinkIdentification <FxSwpLkId>	[0..1]	Text		596
	Price <Pric>	[0..1]	±		597
	Spread <Sprd>	[0..1]	±		597
	TradeAllocationStatus <TradAllcnSts>	[0..1]	CodeSet		597

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.21.3.1 TransactionIdentification <TxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier as agreed with the counterparty.

TransactionIdentification <TxId> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		172
Or}	Proprietary <*Prtry*>	[1..1]	±		172

8.1.21.3.2 SecondaryTransactionIdentification <ScndryTxId>

Presence: [0..1]

Definition: A proprietary internal trade identifier, as determined by the Reporting Counterparty. It enables internal tracing of Trade Repository records with the Reporting Counterparty records.

Usage: SecondaryTransactionIdentification element is optional and is not intended to be used in any data handling to link a report to any previous report. For data handling, TransactionIdentification element shall be primarily used in case of linking reports, while the TechnicalRecordId element may also be used for technical tracing of records in each report, provided that this element is allowed for usage in a specific implementation of this message definition.

Datatype: "Max72Text" on page 737

8.1.21.3.3 PriorTransactionIdentification <PrrTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event.

Usage: This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (for example, in the case of a compression).

This data element may be applicable when reporting one-to-one and one-to-many relations between transactions (for example, in the case of a clearing).

PriorTransactionIdentification <PrrTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 403 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		403
Or	Proprietary <*Prtry*>	[1..1]	±		403
Or}	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		403

8.1.21.3.4 SubsequentTransactionIdentification <SbsqntTxId>

Presence: [0..1]

Definition: Choice between a Unique Transaction Identifier (UTI) or a proprietary identifier of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.

SubsequentTransactionIdentification <SbsqntTxId> contains one of the following elements (see "UniqueTransactionIdentifier3Choice" on page 403 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		403
Or	Proprietary <*Prtry*>	[1..1]	±		403
Or}	NotAvailable <*NotAvlbl*>	[1..1]	CodeSet		403

8.1.21.3.5 CollateralPortfolioCode <CollPrtflCd>

Presence: [0..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

CollateralPortfolioCode <CollPrtflCd> contains one of the following **CollateralPortfolioCode6Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Portfolio <*Prtfl*>	[1..1]			527
{Or	Code <*Cd*>	[1..1]	Text		527
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		528
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]	±	C7	528

8.1.21.3.5.1 Portfolio <Prtfl>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the portfolio if the collateral is posted on a portfolio basis.

Usage:

NoPortfolio is reported if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.

Portfolio <Prtfl> contains one of the following **PortfolioCode3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	Text		527
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		528

8.1.21.3.5.1.1 Code <Cd>

Presence: [1..1]

Definition: Unique code determined by the reporting counterparty to identify the portfolio if collateral is reported on a portfolio basis.

Datatype: "Max52Text" on page 737

8.1.21.3.5.1.2 NoPortfolio <NoPrtfl>

Presence: [1..1]

Definition: Collateralisation was performed on a transaction level basis or if the collateral portfolio code is not known at the time of reporting.

Datatype: "NotApplicable1Code" on page 719

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.1.21.3.5.2 MarginPortfolioCode <MrgnPrtflCd>

Presence: [1..1]

Definition: Specifies the unique code assigned by the reporting counterparty to the margin portfolio if the collateral is posted on a margin portfolio basis.

Impacted by: C7 "OneElementPresentRule"

MarginPortfolioCode <MrgnPrtflCd> contains the following elements (see "MarginPortfolio4" on page 82 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	InitialMarginPortfolioCode *<InitlMrgnPrtflCd>*	[0..1]			82
{Or	Portfolio *<Prtfl>*	[1..1]			83
	Code *<Cd>*	[1..1]	Text		83
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		83
Or}	NoPortfolio *<NoPrtfl>*	[1..1]	CodeSet		83
	VariationMarginPortfolioCode *<VartnMrgnPrtflCd>*	[0..1]			84
{Or	Portfolio *<Prtfl>*	[1..1]			84
	Code *<Cd>*	[1..1]	Text		84
	PortfolioTransactionExemption *<PrtflTxXmptn>*	[0..1]	Indicator		84
Or}	NoPortfolio *<NoPrtfl>*	[1..1]	CodeSet		85

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.21.3.6 ReportTrackingNumber <RptTrckgNb>

Presence: [0..1]

Definition: Unique number to indicate a group of reports which relate to the same execution.

Datatype: "Max52Text" on page 737

8.1.21.3.7 PlatformIdentifier <PltfmIdr>

Presence: [0..1]

Definition: Identifies the trading platform on which the derivative transaction was executed (for example, exchange, multilateral trading facility, swap execution facility).

Usage: For transactions where no trading facility was involved, specific predefined codes have to be used.

Datatype: "MICIdentifier" on page 731

8.1.21.3.8 MirrorOrTriggerTransaction <MrrrOrTrggrTx>

Presence: [0..1]

Definition: Indicates whether the derivative transaction satisfies the definition of mirror transaction or trigger transaction.

Usage: If the element is not present, the MirrorOrTriggerTransaction is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.3.9 TransactionPrice <TxPric>

Presence: [0..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Impacted by: C19 "OneElementPresentRule"

TransactionPrice <TxPric> contains the following elements (see "PriceData2" on page 444 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Price <*Pric*>	[0..1]	±		445
	SchedulePeriod <*SchdlPrd*>	[0..*]			445
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		446
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		446
	Price <*Pric*>	[1..1]	±		446
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			446
{Or	Code <*Cd*>	[1..1]	CodeSet		447
Or}	Proprietary <*Prtry*>	[1..1]	±		447
	PriceMultiplier <*PricMltplr*>	[0..1]	Quantity		447

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Price Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /UnitOfMeasure Must be present
 Or    /PriceMultiplier Must be present
```

8.1.21.3.10 NotionalAmount <NtnlAmt>

Presence: [0..1]

Definition: Indicates monetary or converted amount for the derivatives transaction.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Impacted by: C21 "OneElementPresentRule"

NotionalAmount <NtnlAmt> contains the following **NotionalAmountLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg <*FrstLeg*>	[0..1]		C22	530
	Amount <*Amt*>	[0..1]	±		531
	SchedulePeriod <*SchdlPrd*>	[0..*]			531
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		532
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		532
	Amount <*Amt*>	[1..1]	±		532
	SecondLeg <*ScndLeg*>	[0..1]		C23	532
	Amount <*Amt*>	[0..1]	±		533
	SchedulePeriod <*SchdlPrd*>	[0..*]			533
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		534
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		534
	Amount <*Amt*>	[1..1]	±		534
	Currency <*Ccy*>	[0..1]	CodeSet	C1	534

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

8.1.21.3.10.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Notional amount of leg 1 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C22 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalAmount5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[0..1]	±		531
	SchedulePeriod <*SchdlPrd*>	[0..*]			531
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		532
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		532
	Amount <*Amt*>	[1..1]	±		532

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
```

8.1.21.3.10.1.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.21.3.10.1.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		532
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		532
	Amount <*Amt*>	[1..1]	±		532

8.1.21.3.10.1.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 729

8.1.21.3.10.1.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 729

8.1.21.3.10.1.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.21.3.10.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Notional amount of leg 2 which indicates monetary or converted amount for the derivatives transaction.

Impacted by: C23 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalAmount6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[0..1]	±		533
	SchedulePeriod *<SchdlPrd>*	[0..*]			533
	UnadjustedEffectiveDate *<UadjstdFctvDt>*	[1..1]	Date		534
	UnadjustedEndDate *<UadjstdEndDt>*	[0..1]	Date		534
	Amount *<Amt>*	[1..1]	±		534
	Currency *<Ccy>*	[0..1]	CodeSet	C1	534

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Amount Must be present
 Or    /SchedulePeriod[*] Must be present
 Or    /Currency Must be present
```

8.1.21.3.10.2.1 Amount <Amt>

Presence: [0..1]

Definition: Reference amount from which contractual payments are determined.

Usage: In case of partial terminations, and amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Amount *<Amt>*	[1..1]	Amount	C1, C5	40
	Sign *<Sgn>*	[0..1]	Indicator		41

8.1.21.3.10.2.2 SchedulePeriod <SchdlPrd>

Presence: [0..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in monetary amounts varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		534
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		534
	Amount <*Amt*>	[1..1]	±		534

8.1.21.3.10.2.2.1 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 729

8.1.21.3.10.2.2.2 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 729

8.1.21.3.10.2.2.3 Amount <Amt>

Presence: [1..1]

Definition: Indicates the price per derivative excluding, where applicable, commission and accrued interest.

Amount <Amt> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.21.3.10.2.3 Currency <Ccy>

Presence: [0..1]

Definition: Specifies the currency of the notional amount.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 690

Constraints

- **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.

8.1.21.3.11 NotionalQuantity <NtnlQty>

Presence: [0..1]

Definition: Indicates for each leg of the transaction the total notional quantity of the underlying asset for the term of the transaction.

Impacted by: C24 "OneElementPresentRule"

NotionalQuantity <NtnlQty> contains the following **NotionalQuantityLegs5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg <*FrstLeg*>	[0..1]		C25	537
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		538
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			538
{Or	Code <*Cd*>	[1..1]	CodeSet		539
Or}	Proprietary <*Prtry*>	[1..1]	±		539
	Details <*Dtls*>	[0..1]			539
{Or	SchedulePeriod <*SchdlPrd*>	[1..*]			540
	Quantity <*Qty*>	[1..1]	Quantity		540
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			541
{Or	Code <*Cd*>	[1..1]	CodeSet		541
Or}	Proprietary <*Prtry*>	[1..1]	±		541
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		541
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		541
Or}	Term <*Term*>	[1..1]		C26	541
	Quantity <*Qty*>	[0..1]	Quantity		542
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			542
{Or	Code <*Cd*>	[1..1]	CodeSet		542
Or}	Proprietary <*Prtry*>	[1..1]	±		542
	Value <*Val*>	[0..1]	Quantity	C6	543
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		543
	SecondLeg <*ScndLeg*>	[0..1]		C25	544
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		545
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			545
{Or	Code <*Cd*>	[1..1]	CodeSet		545
Or}	Proprietary <*Prtry*>	[1..1]	±		545
	Details <*Dtls*>	[0..1]			545
{Or	SchedulePeriod <*SchdlPrd*>	[1..*]			546
	Quantity <*Qty*>	[1..1]	Quantity		546
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			547
{Or	Code <*Cd*>	[1..1]	CodeSet		547
Or}	Proprietary <*Prtry*>	[1..1]	±		547

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		547
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		547
Or}	Term <*Term*>	[1..1]		C26	547
	Quantity <*Qty*>	[0..1]	Quantity		548
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			548
{Or	Code <*Cd*>	[1..1]	CodeSet		548
Or}	Proprietary <*Prtry*>	[1..1]	±		548
	Value <*Val*>	[0..1]	Quantity	C6	549
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		549

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

8.1.21.3.11.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C25 "OneElementPresentRule"

FirstLeg <FrstLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		538
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			538
{Or	Code <*Cd*>	[1..1]	CodeSet		539
Or}	Proprietary <*Prtry*>	[1..1]	±		539
	Details <*Dtls*>	[0..1]			539
{Or	SchedulePeriod <*SchdlPrd*>	[1..*]			540
	Quantity <*Qty*>	[1..1]	Quantity		540
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			541
{Or	Code <*Cd*>	[1..1]	CodeSet		541
Or}	Proprietary <*Prtry*>	[1..1]	±		541
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		541
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		541
Or}	Term <*Term*>	[1..1]		C26	541
	Quantity <*Qty*>	[0..1]	Quantity		542
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			542
{Or	Code <*Cd*>	[1..1]	CodeSet		542
Or}	Proprietary <*Prtry*>	[1..1]	±		542
	Value <*Val*>	[0..1]	Quantity	C6	543
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		543

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Details Must be present
```

8.1.21.3.11.1.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.21.3.11.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		539
Or}	Proprietary <*Prtry*>	[1..1]	±		539

8.1.21.3.11.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 710

8.1.21.3.11.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.21.3.11.1.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	SchedulePeriod <*SchdlPrd*>	[1..*]			540
	Quantity <*Qty*>	[1..1]	Quantity		540
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			541
{Or	Code <*Cd*>	[1..1]	CodeSet		541
Or}	Proprietary <*Prtry*>	[1..1]	±		541
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		541
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		541
Or}	Term <*Term*>	[1..1]		C26	541
	Quantity <*Qty*>	[0..1]	Quantity		542
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			542
{Or	Code <*Cd*>	[1..1]	CodeSet		542
Or}	Proprietary <*Prtry*>	[1..1]	±		542
	Value <*Val*>	[0..1]	Quantity	C6	543
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		543

8.1.21.3.11.1.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		540
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			541
{Or	Code <*Cd*>	[1..1]	CodeSet		541
Or}	Proprietary <*Prtry*>	[1..1]	±		541
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		541
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		541

8.1.21.3.11.1.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.21.3.11.1.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		541
Or}	Proprietary <*Prtry*>	[1..1]	±		541

8.1.21.3.11.1.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 710

8.1.21.3.11.1.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.21.3.11.1.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 729

8.1.21.3.11.1.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 729

8.1.21.3.11.1.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C26 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		542
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			542
{Or	Code <*Cd*>	[1..1]	CodeSet		542
Or}	Proprietary <*Prtry*>	[1..1]	±		542
	Value <*Val*>	[0..1]	Quantity	C6	543
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		543

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

8.1.21.3.11.1.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.21.3.11.1.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		542
Or}	Proprietary <*Prtry*>	[1..1]	±		542

8.1.21.3.11.1.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 710

8.1.21.3.11.1.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		382
	SchemeName *<SchmeNm>*	[0..1]	Text		382
	Issuer *<Issr>*	[0..1]	Text		382

8.1.21.3.11.1.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C6 "NumberRule"

Datatype: "Max3Number" on page 733

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.1.21.3.11.1.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 713

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

8.1.21.3.11.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Aggregate notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

Impacted by: C25 "OneElementPresentRule"

SecondLeg <ScndLeg> contains the following **NotionalQuantity9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		545
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			545
{Or	Code <*Cd*>	[1..1]	CodeSet		545
Or}	Proprietary <*Prtry*>	[1..1]	±		545
	Details <*Dtls*>	[0..1]			545
{Or	SchedulePeriod <*SchdlPrd*>	[1..*]			546
	Quantity <*Qty*>	[1..1]	Quantity		546
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			547
{Or	Code <*Cd*>	[1..1]	CodeSet		547
Or}	Proprietary <*Prtry*>	[1..1]	±		547
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		547
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		547
Or}	Term <*Term*>	[1..1]		C26	547
	Quantity <*Qty*>	[0..1]	Quantity		548
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			548
{Or	Code <*Cd*>	[1..1]	CodeSet		548
Or}	Proprietary <*Prtry*>	[1..1]	±		548
	Value <*Val*>	[0..1]	Quantity	C6	549
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		549

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TotalQuantity Must be present
```

```
Or    /UnitOfMeasure Must be present
Or    /Details Must be present
```

8.1.21.3.11.2.1 TotalQuantity <TtlQty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.21.3.11.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		545
Or}	Proprietary <*Prtry*>	[1..1]	±		545

8.1.21.3.11.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 710

8.1.21.3.11.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.21.3.11.2.3 Details <Dtls>

Presence: [0..1]

Definition: Indicates the schedule or frequency of the derivative transactions.

Details <Dtls> contains one of the following **QuantityOrTerm1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	SchedulePeriod <*SchdlPrd*>	[1..*]			546
	Quantity <*Qty*>	[1..1]	Quantity		546
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			547
{Or	Code <*Cd*>	[1..1]	CodeSet		547
Or}	Proprietary <*Prtry*>	[1..1]	±		547
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		547
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		547
Or}	Term <*Term*>	[1..1]		C26	547
	Quantity <*Qty*>	[0..1]	Quantity		548
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			548
{Or	Code <*Cd*>	[1..1]	CodeSet		548
Or}	Proprietary <*Prtry*>	[1..1]	±		548
	Value <*Val*>	[0..1]	Quantity	C6	549
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		549

8.1.21.3.11.2.3.1 SchedulePeriod <SchdlPrd>

Presence: [1..*]

Definition: Specifies the effective date and end date of the schedule for derivative transactions negotiated in non-monetary amounts with a notional quantity varying throughout the life of the transaction.

SchedulePeriod <SchdlPrd> contains the following **Schedule10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[1..1]	Quantity		546
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			547
{Or	Code <*Cd*>	[1..1]	CodeSet		547
Or}	Proprietary <*Prtry*>	[1..1]	±		547
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		547
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		547

8.1.21.3.11.2.3.1.1 Quantity <Qty>

Presence: [1..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.21.3.11.2.3.1.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		547
Or}	Proprietary <*Prtry*>	[1..1]	±		547

8.1.21.3.11.2.3.1.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 710

8.1.21.3.11.2.3.1.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.21.3.11.2.3.1.3 UnadjustedEffectiveDate <UadjstdFctvDt>

Presence: [1..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction come into effect, as included in the confirmation.

Datatype: "ISODate" on page 729

8.1.21.3.11.2.3.1.4 UnadjustedEndDate <UadjstdEndDt>

Presence: [0..1]

Definition: Indicates the end date agreed in the derivative transaction without adjustment.

Datatype: "ISODate" on page 729

8.1.21.3.11.2.3.2 Term <Term>

Presence: [1..1]

Definition: Frequency expressed in tenor notation.

Impacted by: C26 "OneElementPresentRule"

Term <Term> contains the following **QuantityTerm1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Quantity <*Qty*>	[0..1]	Quantity		548
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			548
{Or	Code <*Cd*>	[1..1]	CodeSet		548
Or}	Proprietary <*Prtry*>	[1..1]	±		548
	Value <*Val*>	[0..1]	Quantity	C6	549
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		549

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Quantity Must be present
 Or    /UnitOfMeasure Must be present
 Or    /Value Must be present
 Or    /TimeUnit Must be present
```

8.1.21.3.11.2.3.2.1 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Datatype: "LongFraction19DecimalNumber" on page 732

8.1.21.3.11.2.3.2.2 UnitOfMeasure <UnitOfMeasr>

Presence: [0..1]

Definition: Indicates the unit of measure in which the total notional quantity and notional quantity schedules are expressed.

UnitOfMeasure <UnitOfMeasr> contains one of the following **UnitOfMeasure8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		548
Or}	Proprietary <*Prtry*>	[1..1]	±		548

8.1.21.3.11.2.3.2.2.1 Code <Cd>

Presence: [1..1]

Definition: Unit of measure, as defined in an external code set.

Datatype: "ExternalUnitOfMeasure1Code" on page 710

8.1.21.3.11.2.3.2.2.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Unit of measure, in a proprietary format.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.21.3.11.2.3.2.3 Value <Val>

Presence: [0..1]

Definition: Specifies the number of time units (as expressed by the frequency period) that determines the frequency at which periodic dates occur.

Impacted by: C6 "NumberRule"

Datatype: "Max3Number" on page 733

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.1.21.3.11.2.3.2.4 TimeUnit <TmUnit>

Presence: [0..1]

Definition: Unit for the frequency period.

Datatype: "Frequency19Code" on page 713

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

8.1.21.3.12 Quantity <Qty>

Presence: [0..1]

Definition: Number of units of the financial instrument, that is, the nominal value.

Quantity <Qty> contains one of the following elements (see "FinancialInstrumentQuantity32Choice" on page 450 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Unit <*Unit*>	[1..1]	Quantity		450
Or	NominalValue <*NmnlVal*>	[1..1]	Amount	C1, C5	450
Or}	MonetaryValue <*MntryVal*>	[1..1]	Amount	C1, C5	450

8.1.21.3.13 DeliveryType <DlvryTp>

Presence: [0..1]

Definition: Indicates whether the financial instrument is settled physically or in cash or decided at expiration time by counterparty.

Datatype: "PhysicalTransferType4Code" on page 722

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.1.21.3.14 ExecutionTimeStamp <ExctnTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the execution of the derivative transaction.

Datatype: "ISODateTime" on page 729

8.1.21.3.15 EffectiveDate <FctvDt>

Presence: [0..1]

Definition: Indicates the date when obligations under the contract come into effect.

Datatype: "ISODate" on page 729

8.1.21.3.16 ExpirationDate <XprtnDt>

Presence: [0..1]

Definition: Indicates the unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation.

For European style options, date on which the holder can exercise the right or let it lapse.

For American style options, the holder can exercise the right up to the expiry date.

Usage:

An early termination shall not be reported in this field.

Datatype: "ISODate" on page 729

8.1.21.3.17 EarlyTerminationDate <EarlyTermntnDt>

Presence: [0..1]

Definition: Indicates the effective date of the early termination of the reported derivative transaction.

Datatype: "ISODate" on page 729

8.1.21.3.18 SettlementDate <SttlmDt>

Presence: [0..*]

Definition: Indicates the unadjusted date, as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other.

For products that may not have a final contractual settlement date (eg American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.

Datatype: "ISODate" on page 729

8.1.21.3.19 MasterAgreement <MstrAgrmt>

Presence: [0..1]

Definition: Details related to the master agreement.

Impacted by: C9 "OneElementPresentRule"

MasterAgreement <MstrAgrmt> contains the following elements (see "MasterAgreement8" on page 39 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]			39
{Or	Type <*Tp*>	[1..1]	CodeSet		39
Or}	Proprietary <*Prtry*>	[1..1]	Text		40
	Version <*Vrsn*>	[0..1]	Text		40
	OtherMasterAgreementDetails <*OthrMstrAgrmtDtls*>	[0..1]	Text		40

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Version Must be present
 Or    /OtherMasterAgreementDetails Must be present
```

8.1.21.3.20 Compression <Cmprssn>

Presence: [0..1]

Definition: Identifies whether the contract results from a compression operation or not.

Usage: If the element is not present, the Compression is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.3.21 PostTradeRiskReductionFlag <PstTradRskRdctnFlg>

Presence: [0..1]

Definition: Indicates whether the contract results from a PTRR operation.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.3.22 PostTradeRiskReductionEvent <PstTradRskRdctnEvt>

Presence: [0..1]

Definition: Identify whether the contract results from a Post Trade Risk Reduction operation.

PostTradeRiskReductionEvent <PstTradRskRdctnEvt> contains the following **PTRREvent2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Technique <*Tchnq*>	[1..1]	CodeSet		552
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		553

8.1.21.3.22.1 Technique <Tchnq>

Presence: [1..1]

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Compression with a third-party service provider or CCP: A post trade risk reduction service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminate trades and commonly to replace the terminated derivatives with new replacement trades.

Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.

Other Portfolio post trade risk reduction services: A post trade risk reduction service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.

Datatype: "RiskReductionService1Code" on page 725

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

8.1.21.3.22.2 ServiceProvider <SvcPrvdr>

Presence: [0..1]

Definition: Identification of the post trade risk reduction service provider.

ServiceProvider <SvcPrvdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.21.3.23 DerivativeEvent <DerivEvt>

Presence: [0..1]

Definition: Indication of the derivative event of the transaction.

Impacted by: C40 "OneElementPresentRule"

DerivativeEvent <DerivEvt> contains the following **DerivativeEvent6** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Type *<Tp>*	[0..1]	CodeSet		554
	Identification *<Id>*	[0..1]			555
{Or	EventIdentifier *<EvtIdr>*	[1..1]	IdentifierSet		555
Or}	PostTradeRiskReductionIdentifier *<PstTradRskRdctnIdr>*	[1..1]			555
	Structurer *<Strr>*	[1..1]	IdentifierSet		556
	Identification *<Id>*	[1..1]	Text		556
	TimeStamp *<TmStmp>*	[0..1]	±		556
	AmendmentIndicator *<AmdmntInd>*	[0..1]	Indicator		556

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /Type Must be present
 Or    /Identification Must be present
 Or    /TimeStamp Must be present
 Or    /AmendmentIndicator Must be present
```

8.1.21.3.23.1 Type <Tp>

Presence: [0..1]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 707

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination

CodeName	Name	Definition
		or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

8.1.21.3.23.2 Identification <Id>

Presence: [0..1]

Definition: Indicates means of identification of a derivative event.

Identification <Id> contains one of the following **EventIdentifier1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	EventIdentifier <*EvtIdr*>	[1..1]	IdentifierSet		555
Or}	PostTradeRiskReductionIdentifier <*PstTradRskRdctnIdr*>	[1..1]			555
	Structurer <*Strr*>	[1..1]	IdentifierSet		556
	Identification <*Id*>	[1..1]	Text		556

8.1.21.3.23.2.1 EventIdentifier <EvtIdr>

Presence: [1..1]

Definition: Specifies event identifier.

Datatype: "UTIIdentifier" on page 731

8.1.21.3.23.2.2 PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>

Presence: [1..1]

Definition: Specifies post trade risk reduction identifier.

PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr> contains the following **PostTradeRiskReductionIdentifier1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Structurer <*Strr*>	[1..1]	IdentifierSet		556
	Identification <*Id*>	[1..1]	Text		556

8.1.21.3.23.2.2.1 Structurer <Strr>

Presence: [1..1]

Definition: Identification of the structurer of the post trade risk reduction identifier.

Datatype: "LEIIdentifier" on page 731

8.1.21.3.23.2.2.2 Identification <Id>

Presence: [1..1]

Definition: Post trade risk reduction identifier assigned by the structurer allowing to link the constituents.

Datatype: "Max52Text" on page 737

8.1.21.3.23.3 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Indicates the time stamp of a derivative event.

TimeStamp <TmStmp> contains one of the following elements (see "DateAndDateTime2Choice" on page 167 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Date <*Dt*>	[1..1]	Date		167
Or}	DateTime <*DtTm*>	[1..1]	DateTime		168

8.1.21.3.23.4 AmendmentIndicator <AmdmntInd>

Presence: [0..1]

Definition: Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms resulting in price forming event.

Usage: When absent, meaning of AmendmentIndicator is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.3.24 TradeConfirmation <TradConf>

Presence: [0..1]

Definition: Specifies whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.

TradeConfirmation <TradConf> contains one of the following elements (see "TradeConfirmation4Choice" on page 682 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <*Confd*>	[1..1]	±		682
Or}	NonConfirmed <*NonConfd*>	[1..1]	±		682

8.1.21.3.25 NonStandardisedTerm <NonStdsdTerm>

Presence: [0..1]

Definition: Indicates whether the derivative transaction has one or more additional terms or provisions that materially affect the price of the transaction.

Usage: If the element is not present, the NonStandardisedTerm is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.3.26 TradeClearing <TradClr>

Presence: [0..1]

Definition: Information related to clearing of the reported contract.

Impacted by: C29 "OneElementPresentRule"

TradeClearing <TradClr> contains the following **TradeClearing11** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingObligation <*ClrOblgtn*>	[0..1]	CodeSet		559
	ClearingStatus <*ClrSts*>	[0..1]			559
{Or	Cleared <*Clrd*>	[1..1]			560
{Or	Reason <*Rsn*>	[1..1]	CodeSet		561
Or}	Details <*Dtls*>	[1..1]		C34	561
	CCP <*CCP*>	[0..1]	±		562
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		562
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		562
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		562
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		563
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		563
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		563
Or	IntendToClear <*IntndToClear*>	[1..1]			564
{Or	Reason <*Rsn*>	[1..1]	CodeSet		564
Or}	Details <*Dtls*>	[1..1]		C35	564
	CCP <*CCP*>	[0..1]	±		565
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		565
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		565
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		565
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		566
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		566
Or}	NonCleared <*NonClrd*>	[1..1]			566
{Or	Reason <*Rsn*>	[1..1]	CodeSet		567
Or}	Counterparties <*CtrPties*>	[1..1]			567
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			567
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		568
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		568
	OtherCounterparty <*OthrCtrPty*>	[0..1]			568
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		568
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		569

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IntraGroup <*IntraGrp*>	[0..1]	Indicator		569

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ClearingObligation Must be present
 Or    /ClearingStatus Must be present
 Or    /IntraGroup Must be present
```

8.1.21.3.26.1 ClearingObligation <ClrOblgtn>

Presence: [0..1]

Definition: Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation, as of the time of execution of the contract.

Datatype: "ClearingObligationType1Code" on page 704

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

8.1.21.3.26.2 ClearingStatus <ClrSts>

Presence: [0..1]

Definition: Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.

ClearingStatus <ClrSts> contains one of the following **Cleared23Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Cleared <*Clrd*>	[1..1]			560
{Or	Reason <*Rsn*>	[1..1]	CodeSet		561
Or}	Details <*Dtls*>	[1..1]		C34	561
	CCP <*CCP*>	[0..1]	±		562
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		562
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		562
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		562
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		563
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		563
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		563
Or	IntendToClear <*IntndToClear*>	[1..1]			564
{Or	Reason <*Rsn*>	[1..1]	CodeSet		564
Or}	Details <*Dtls*>	[1..1]		C35	564
	CCP <*CCP*>	[0..1]	±		565
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		565
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		565
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		565
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		566
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		566
Or}	NonCleared <*NonClrd*>	[1..1]			566
{Or	Reason <*Rsn*>	[1..1]	CodeSet		567
Or}	Counterparties <*CtrPties*>	[1..1]			567
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			567
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		568
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		568
	OtherCounterparty <*OthrCtrPty*>	[0..1]			568
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		568
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		569

8.1.21.3.26.2.1 Cleared <Clrd>

Presence: [1..1]

Definition: Indicates that the contract has been cleared.

Cleared <Clrd> contains one of the following **ClearingPartyAndTime21Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Reason <*Rsn*>	[1..1]	CodeSet		561
Or}	Details <*Dtls*>	[1..1]		C34	561
	CCP <*CCP*>	[0..1]	±		562
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		562
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		562
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		562
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		563
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		563
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		563

8.1.21.3.26.2.1.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is cleared.

Datatype: "NoReasonCode" on page 719

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

8.1.21.3.26.2.1.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is cleared and provides detailes of such clearing.

Impacted by: C34 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime22** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP <*CCP*>	[0..1]	±		562
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		562
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		562
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		562
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		563
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		563
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		563

Constraints

- **OneElementPresentRule**

  At least one of the 7 elements must be present.

```
Following Must be True
    /CCP Must be present
 And    /ClearingReceiptDateTime Must be present
 And    /ClearingDateTime Must be present
 And    /ClearingIdentifier Must be present
 And    /OriginalIdentifier Must be present
 And    /OriginalTradeRepositoryIdentifier Must be present
 And    /ClearingAccountOrigin Must be present
```

8.1.21.3.26.2.1.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.21.3.26.2.1.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 729

8.1.21.3.26.2.1.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 729

8.1.21.3.26.2.1.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		172
Or}	Proprietary <*Prtry*>	[1..1]	±		172

8.1.21.3.26.2.1.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier2Choice" on page 171 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier <*UnqTxIdr*>	[1..1]	IdentifierSet		172
Or}	Proprietary <*Prtry*>	[1..1]	±		172

8.1.21.3.26.2.1.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.21.3.26.2.1.2.7 ClearingAccountOrigin <ClrAcctOrgn>

Presence: [0..1]

Definition: Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.

Datatype: "ClearingAccountType4Code" on page 704

CodeName	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.

8.1.21.3.26.2.2 IntendToClear <IntndToClear>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

IntendToClear <IntndToClear> contains one of the following **ClearingPartyAndTime22Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Reason <*Rsn*>	[1..1]	CodeSet		564
Or}	Details <*Dtls*>	[1..1]		C35	564
	CCP <*CCP*>	[0..1]	±		565
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		565
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		565
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		565
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		566
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		566

8.1.21.3.26.2.2.1 Reason <Rsn>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared.

Datatype: "NoReasonCode" on page 719

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

8.1.21.3.26.2.2.2 Details <Dtls>

Presence: [1..1]

Definition: Indicates that the contract is intended to be cleared and provides detailes of such clearing.

Impacted by: C35 "OneElementPresentRule"

Details <Dtls> contains the following **ClearingPartyAndTime23** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CCP <*CCP*>	[0..1]	±		565
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		565
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		565
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		565
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		566
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		566

Constraints

- **OneElementPresentRule**

  At least one of the 6 elements must be present.

```
Following Must be True
    /CCP Must be present
 Or    /ClearingReceiptDateTime Must be present
 Or    /ClearingDateTime Must be present
 Or    /ClearingIdentifier Must be present
 Or    /OriginalIdentifier Must be present
 Or    /OriginalTradeRepositoryIdentifier Must be present
```

8.1.21.3.26.2.2.2.1 CCP <CCP>

Presence: [0..1]

Definition: Identifies the central counterparty (CCP) that cleared the transaction.

CCP <CCP> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.21.3.26.2.2.2.2 ClearingReceiptDateTime <ClrRctDtTm>

Presence: [0..1]

Definition: Time and date when the original derivative was received by the central counterparty for clearing.

Datatype: "ISODateTime" on page 729

8.1.21.3.26.2.2.2.3 ClearingDateTime <ClrDtTm>

Presence: [0..1]

Definition: Time and date when clearing took place.

Datatype: "ISODateTime" on page 729

8.1.21.3.26.2.2.2.4 ClearingIdentifier <ClrIdr>

Presence: [0..1]

Definition: Unique identifier of each clearing derivative that replaces the original derivative that was submitted for clearing to the central counterparty, other than the identifier for the transaction being reported.

ClearingIdentifier <ClrIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 379 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		379
Or}	Proprietary *<Prtry>*	[1..1]			379
	Identification *<Id>*	[1..1]	Text		380
	Issuer *<Issr>*	[0..1]	Text		380

8.1.21.3.26.2.2.2.5 OriginalIdentifier <OrgnlIdr>

Presence: [0..1]

Definition: Unique identifier of the original derivative submitted for clearing to the central counterparty that is replaced by the clearing derivative.

OriginalIdentifier <OrgnlIdr> contains one of the following elements (see "UniqueTransactionIdentifier1Choice" on page 379 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	UniqueTransactionIdentifier *<UnqTxIdr>*	[1..1]	IdentifierSet		379
Or}	Proprietary *<Prtry>*	[1..1]			379
	Identification *<Id>*	[1..1]	Text		380
	Issuer *<Issr>*	[0..1]	Text		380

8.1.21.3.26.2.2.2.6 OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>

Presence: [0..1]

Definition: Identifies the trade repository to which the original derivative was reported.

OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.21.3.26.2.3 NonCleared <NonClrd>

Presence: [1..1]

Definition: Indicates that the contract has not been cleared.

NonCleared <NonClrd> contains one of the following **ClearingExceptionOrExemption3Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Reason <*Rsn*>	[1..1]	CodeSet		567
Or}	Counterparties <*CtrPties*>	[1..1]			567
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			567
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		568
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		568
	OtherCounterparty <*OthrCtrPty*>	[0..1]			568
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		568
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		569

8.1.21.3.26.2.3.1 Reason <Rsn>

Presence: [1..1]

Definition: No reason to report or no reason available to report.

Datatype: "NoReasonCode" on page 719

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

8.1.21.3.26.2.3.2 Counterparties <CtrPties>

Presence: [1..1]

Definition: Set of information specific to counterparties.

Counterparties <CtrPties> contains the following **ClearingExceptionOrExemption2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			567
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		568
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		568
	OtherCounterparty <*OthrCtrPty*>	[0..1]			568
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		568
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		569

8.1.21.3.26.2.3.2.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identifies the type of clearing exemption or exception that the reporting counterparty has elected.

ReportingCounterparty <RptgCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		568
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		568

8.1.21.3.26.2.3.2.1.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 704

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

8.1.21.3.26.2.3.2.1.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 735

8.1.21.3.26.2.3.2.2 OtherCounterparty <OthrCtrPty>

Presence: [0..1]

Definition: Identifies the type of clearing exemption or exception that the other counterparty has elected.

OtherCounterparty <OthrCtrPty> contains the following **NonClearingReason2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		568
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		569

8.1.21.3.26.2.3.2.2.1 ClearingExemptionException <ClrXmptnXcptn>

Presence: [1..*]

Definition: Specifies the reason for a clearing exemption or exception.

Datatype: "ClearingExemptionException1Code" on page 704

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.

CodeName	Name	Definition
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

8.1.21.3.26.2.3.2.2.2 NonClearingReasonInformation <NonClrRsnInf>

Presence: [0..1]

Definition: Indicates the reason for which the contract has not been cleared.

Datatype: "Max350Text" on page 735

8.1.21.3.26.3 IntraGroup <IntraGrp>

Presence: [0..1]

Definition: Indicates whether the contract was entered into as an intragroup transaction.

Usage: When absent, default value is false.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.3.27 BlockTradeElection <BlckTradElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a block transaction.

Usage: If the element is not present, the BlockTradeElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.3.28 LargeNotionalOffFacilityElection <LrgNtnlOffFcltyElctn>

Presence: [0..1]

Definition: Indicates whether an election has been made to report the derivative transaction as a large notional off-facility transaction.

Usage: If the element is not present, the LargeNotionalOffFacilityElection is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.3.29 InterestRate <IntrstRate>

Presence: [0..1]

Definition: Information related to interest rate asset class type.

Impacted by: C32 "OneElementPresentRule"

InterestRate <IntrstRate> contains the following **InterestRateLegs14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FirstLeg <*FrstLeg*>	[0..1]			572
{Or	Fixed <*Fxd*>	[1..1]	±	C33	573
Or}	Floating <*Fltg*>	[1..1]		C35	574
	Identification <*Id*>	[0..1]	IdentifierSet		574
	Name <*Nm*>	[0..1]	Text		575
	Rate <*Rate*>	[0..1]			575
{Or	Code <*Cd*>	[1..1]	CodeSet		575
Or}	Proprietary <*Prtry*>	[1..1]	Text		575
	ReferencePeriod <*RefPrd*>	[0..1]	±	C34	575
	Spread <*Sprd*>	[0..1]	±		576
	DayCount <*DayCnt*>	[0..1]	±		576
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		576
	ResetFrequency <*RstFrqcy*>	[0..1]	±		576
	NextFloatingReset <*NxtFltgRst*>	[0..1]			577
	Date <*Dt*>	[1..1]	Date		577
	Value <*Val*>	[0..1]	Rate		577
	LastFloatingReset <*LastFltgRst*>	[0..1]			577
	Date <*Dt*>	[1..1]	Date		577
	Value <*Val*>	[0..1]	Rate		578
	SecondLeg <*ScndLeg*>	[0..1]			578
{Or	Fixed <*Fxd*>	[1..1]	±	C33	578
Or}	Floating <*Fltg*>	[1..1]		C35	579
	Identification <*Id*>	[0..1]	IdentifierSet		580
	Name <*Nm*>	[0..1]	Text		580
	Rate <*Rate*>	[0..1]			580
{Or	Code <*Cd*>	[1..1]	CodeSet		580
Or}	Proprietary <*Prtry*>	[1..1]	Text		580
	ReferencePeriod <*RefPrd*>	[0..1]	±	C34	580
	Spread <*Sprd*>	[0..1]	±		581
	DayCount <*DayCnt*>	[0..1]	±		581
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		581

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ResetFrequency <*RstFrqcy*>	[0..1]	±		582
	NextFloatingReset <*NxtFltgRst*>	[0..1]			582
	Date <*Dt*>	[1..1]	Date		582
	Value <*Val*>	[0..1]	Rate		582
	LastFloatingReset <*LastFltgRst*>	[0..1]			582
	Date <*Dt*>	[1..1]	Date		583
	Value <*Val*>	[0..1]	Rate		583

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FirstLeg Must be present
 Or    /SecondLeg Must be present
```

8.1.21.3.29.1 FirstLeg <FrstLeg>

Presence: [0..1]

Definition: Details concerning the rate in the first leg of an interest rate contract.

FirstLeg <FrstLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	±	C33	573
Or}	Floating <*Fltg*>	[1..1]		C35	574
	Identification <*Id*>	[0..1]	IdentifierSet		574
	Name <*Nm*>	[0..1]	Text		575
	Rate <*Rate*>	[0..1]			575
{Or	Code <*Cd*>	[1..1]	CodeSet		575
Or}	Proprietary <*Prtry*>	[1..1]	Text		575
	ReferencePeriod <*RefPrd*>	[0..1]	±	C34	575
	Spread <*Sprd*>	[0..1]	±		576
	DayCount <*DayCnt*>	[0..1]	±		576
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		576
	ResetFrequency <*RstFrqcy*>	[0..1]	±		576
	NextFloatingReset <*NxtFltgRst*>	[0..1]			577
	Date <*Dt*>	[1..1]	Date		577
	Value <*Val*>	[0..1]	Rate		577
	LastFloatingReset <*LastFltgRst*>	[0..1]			577
	Date <*Dt*>	[1..1]	Date		577
	Value <*Val*>	[0..1]	Rate		578

8.1.21.3.29.1.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C33 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 451 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		452
	DayCount <*DayCnt*>	[0..1]	±		452
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		452

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

8.1.21.3.29.1.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C35 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		574
	Name <*Nm*>	[0..1]	Text		575
	Rate <*Rate*>	[0..1]			575
{Or	Code <*Cd*>	[1..1]	CodeSet		575
Or}	Proprietary <*Prtry*>	[1..1]	Text		575
	ReferencePeriod <*RefPrd*>	[0..1]	±	C34	575
	Spread <*Sprd*>	[0..1]	±		576
	DayCount <*DayCnt*>	[0..1]	±		576
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		576
	ResetFrequency <*RstFrqcy*>	[0..1]	±		576
	NextFloatingReset <*NxtFltgRst*>	[0..1]			577
	Date <*Dt*>	[1..1]	Date		577
	Value <*Val*>	[0..1]	Rate		577
	LastFloatingReset <*LastFltgRst*>	[0..1]			577
	Date <*Dt*>	[1..1]	Date		577
	Value <*Val*>	[0..1]	Rate		578

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.21.3.29.1.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 731

8.1.21.3.29.1.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 735

8.1.21.3.29.1.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		575
Or}	Proprietary <*Prtry*>	[1..1]	Text		575

8.1.21.3.29.1.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 710

8.1.21.3.29.1.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 735

8.1.21.3.29.1.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C34 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 391 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		392
	Value <*Val*>	[0..1]	Quantity	C6	392

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

8.1.21.3.29.1.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 443 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		443
Or	Percentage <*Pctg*>	[1..1]	Rate		443
Or	Decimal <*Dcml*>	[1..1]	Rate		443
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		444

8.1.21.3.29.1.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 385 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		385
	Narrative <*Nrrtv*>	[0..1]	Text		389

8.1.21.3.29.1.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 401 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C34	401
Or}	Proprietary <*Prtry*>	[1..1]	Text		402

8.1.21.3.29.1.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 401 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Term <*Term*>	[1..1]	±	C34	401
Or}	Proprietary <*Prtry*>	[1..1]	Text		402

8.1.21.3.29.1.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		577
	Value <*Val*>	[0..1]	Rate		577

8.1.21.3.29.1.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 729

8.1.21.3.29.1.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 733

8.1.21.3.29.1.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Date <*Dt*>	[1..1]	Date		577
	Value <*Val*>	[0..1]	Rate		578

8.1.21.3.29.1.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 729

8.1.21.3.29.1.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 733

8.1.21.3.29.2 SecondLeg <ScndLeg>

Presence: [0..1]

Definition: Details concerning the rate in the second leg of an interest rate contract.

SecondLeg <ScndLeg> contains one of the following **InterestRate33Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Fixed <*Fxd*>	[1..1]	±	C33	578
Or}	Floating <*Fltg*>	[1..1]		C35	579
	Identification <*Id*>	[0..1]	IdentifierSet		580
	Name <*Nm*>	[0..1]	Text		580
	Rate <*Rate*>	[0..1]			580
{Or	Code <*Cd*>	[1..1]	CodeSet		580
Or}	Proprietary <*Prtry*>	[1..1]	Text		580
	ReferencePeriod <*RefPrd*>	[0..1]	±	C34	580
	Spread <*Sprd*>	[0..1]	±		581
	DayCount <*DayCnt*>	[0..1]	±		581
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		581
	ResetFrequency <*RstFrqcy*>	[0..1]	±		582
	NextFloatingReset <*NxtFltgRst*>	[0..1]			582
	Date <*Dt*>	[1..1]	Date		582
	Value <*Val*>	[0..1]	Rate		582
	LastFloatingReset <*LastFltgRst*>	[0..1]			582
	Date <*Dt*>	[1..1]	Date		583
	Value <*Val*>	[0..1]	Rate		583

8.1.21.3.29.2.1 Fixed <Fxd>

Presence: [1..1]

Definition: Attributes related specifically to fixed rate of an interest rate contract.

Impacted by: C33 "OneElementPresentRule"

Fixed <Fxd> contains the following elements (see "FixedRate10" on page 451 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Rate <*Rate*>	[0..1]	±		452
	DayCount <*DayCnt*>	[0..1]	±		452
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		452

Constraints

- **OneElementPresentRule**

  At least one of the 3 elements must be present.

```
Following Must be True
    /Rate Must be present
 Or    /DayCount Must be present
 Or    /PaymentFrequency Must be present
```

8.1.21.3.29.2.2 Floating <Fltg>

Presence: [1..1]

Definition: Attributes related specifically to floating rate of an interest rate contract.

Impacted by: C35 "OneElementPresentRule"

Floating <Fltg> contains the following **FloatingRate13** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[0..1]	IdentifierSet		580
	Name <*Nm*>	[0..1]	Text		580
	Rate <*Rate*>	[0..1]			580
{Or	Code <*Cd*>	[1..1]	CodeSet		580
Or}	Proprietary <*Prtry*>	[1..1]	Text		580
	ReferencePeriod <*RefPrd*>	[0..1]	±	C34	580
	Spread <*Sprd*>	[0..1]	±		581
	DayCount <*DayCnt*>	[0..1]	±		581
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		581
	ResetFrequency <*RstFrqcy*>	[0..1]	±		582
	NextFloatingReset <*NxtFltgRst*>	[0..1]			582
	Date <*Dt*>	[1..1]	Date		582
	Value <*Val*>	[0..1]	Rate		582
	LastFloatingReset <*LastFltgRst*>	[0..1]			582
	Date <*Dt*>	[1..1]	Date		583
	Value <*Val*>	[0..1]	Rate		583

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.21.3.29.2.2.1 Identification <Id>

Presence: [0..1]

Definition: Identifier of the security subject of the transaction

Datatype: "ISINOct2015Identifier" on page 731

8.1.21.3.29.2.2.2 Name <Nm>

Presence: [0..1]

Definition: The full name of the interest rate as assigned by the index provider.

Datatype: "Max350Text" on page 735

8.1.21.3.29.2.2.3 Rate <Rate>

Presence: [0..1]

Definition: Indication of the floating rate used.

Rate <Rate> contains one of the following **FloatingRateIdentification8Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		580
Or}	Proprietary <*Prtry*>	[1..1]	Text		580

8.1.21.3.29.2.2.3.1 Code <Cd>

Presence: [1..1]

Definition: List of floating rate curves.

Datatype: "ExternalBenchmarkCurveName1Code" on page 710

8.1.21.3.29.2.2.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Defines a floating rate which is not included in the list of predefined floating curves.

Datatype: "Max350Text" on page 735

8.1.21.3.29.2.2.4 ReferencePeriod <RefPrd>

Presence: [0..1]

Definition: Information related to reference period.

Impacted by: C34 "OneElementPresentRule"

ReferencePeriod <RefPrd> contains the following elements (see "InterestRateContractTerm4" on page 391 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Unit <*Unit*>	[0..1]	CodeSet		392
	Value <*Val*>	[0..1]	Quantity	C6	392

Constraints

- **OneElementPresentRule**

  At least one of the 2 elements must be present.

```
Following Must be True
    /Unit Must be present
 Or    /Value Must be present
```

8.1.21.3.29.2.2.5 Spread <Sprd>

Presence: [0..1]

Definition: Indicates a margin, over or under an index, which determines a price or a rate for each leg of a derivative transaction with periodic payments; or a difference between two floating leg indexes.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 443 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		443
Or	Percentage <*Pctg*>	[1..1]	Rate		443
Or	Decimal <*Dcml*>	[1..1]	Rate		443
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		444

8.1.21.3.29.2.2.6 DayCount <DayCnt>

Presence: [0..1]

Definition: Identifies the computation method that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

DayCount <DayCnt> contains the following elements (see "InterestComputationMethodFormat7" on page 385 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Code <*Cd*>	[1..1]	CodeSet		385
	Narrative <*Nrrtv*>	[0..1]	Text		389

8.1.21.3.29.2.2.7 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

PaymentFrequency <PmtFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 401 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C34	401
Or}	Proprietary *<Prtry>*	[1..1]	Text		402

8.1.21.3.29.2.2.8 ResetFrequency <RstFrqcy>

Presence: [0..1]

Definition: Information related to reset of payment frequency.

ResetFrequency <RstFrqcy> contains one of the following elements (see "InterestRateFrequency3Choice" on page 401 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Term *<Term>*	[1..1]	±	C34	401
Or}	Proprietary *<Prtry>*	[1..1]	Text		402

8.1.21.3.29.2.2.9 NextFloatingReset <NxtFltgRst>

Presence: [0..1]

Definition: Indicates the nearest date in the future at which the floating reference rate will be reset.

NextFloatingReset <NxtFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		582
	Value *<Val>*	[0..1]	Rate		582

8.1.21.3.29.2.2.9.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 729

8.1.21.3.29.2.2.9.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 733

8.1.21.3.29.2.2.10 LastFloatingReset <LastFltgRst>

Presence: [0..1]

Definition: Most recent date and value at which the floating reference rate was reset.

LastFloatingReset <LastFltgRst> contains the following **ResetDateAndValue1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Date *<Dt>*	[1..1]	Date		583
	Value *<Val>*	[0..1]	Rate		583

8.1.21.3.29.2.2.10.1 Date <Dt>

Presence: [1..1]

Definition: Indicates the most recent date at which the floating reference rate was reset.

Datatype: "ISODate" on page 729

8.1.21.3.29.2.2.10.2 Value <Val>

Presence: [0..1]

Definition: Indicates the most recent value at which the floating reference rate was reset.

Datatype: "BaseOneRate" on page 733

8.1.21.3.30 Currency <Ccy>

Presence: [0..1]

Definition: Information related to currency asset class type.

Impacted by: C7 "ExchangeRatePresenceRule"

Currency <Ccy> contains the following **CurrencyExchange22** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	DeliverableCrossCurrency *<DlvrblCrossCcy>*	[0..1]	CodeSet	C1	583
	ExchangeRate *<XchgRate>*	[0..1]	Rate		584
	ForwardExchangeRate *<FwdXchgRate>*	[0..1]	Rate		584
	ExchangeRateBasis *<XchgRateBsis>*	[0..1]	±		584
	FixingDate *<FxgDt>*	[0..1]	DateTime		584

Constraints

- **ExchangeRatePresenceRule**

  ExchangeRate must be present or ForwardExchangeRate must be present.

```
Following Must be True
    /ExchangeRate Must be present
 Or    /ForwardExchangeRate Must be present
```

8.1.21.3.30.1 DeliverableCrossCurrency <DlvrblCrossCcy>

Presence: [0..1]

Definition: Indicates the cross currency, if different from the currency of delivery.

Impacted by: C1 "ActiveOrHistoricCurrency"

Datatype: "ActiveOrHistoricCurrencyCode" on page 690

Constraints

- **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.

8.1.21.3.30.2 ExchangeRate <XchgRate>

Presence: [0..1]

Definition: Indicates the exchange rate between the two currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.

Datatype: "BaseOne18Rate" on page 733

8.1.21.3.30.3 ForwardExchangeRate <FwdXchgRate>

Presence: [0..1]

Definition: Forward exchange rate as agreed between the counterparties in the contractual agreement, expressed as a price of base currency in the quoted currency.

Datatype: "BaseOne18Rate" on page 733

8.1.21.3.30.4 ExchangeRateBasis <XchgRateBsis>

Presence: [0..1]

Definition: Indicates, for equity options, commodity options and similar products, the currency in which the strike price is denominated. In case of foreign exchange options, indicates the currency pair and order in which the strike price is expressed as unit currency and quoted currency.

ExchangeRateBasis <XchgRateBsis> contains one of the following elements (see "ExchangeRateBasis1Choice" on page 166 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	CurrencyPair <*CcyPair*>	[1..1]	±		166
Or}	Proprietary <*Prtry*>	[1..1]	Text		166

8.1.21.3.30.5 FixingDate <FxgDt>

Presence: [0..1]

Definition: Specifies the date when a derivative will fix against an interest rate or an exchange rate that will be used to compute the cash settlement.

Datatype: "ISODateTime" on page 729

8.1.21.3.31 Commodity <Cmmdty>

Presence: [0..1]

Definition: Information related to commodity asset class type.

Commodity <Cmmdty> contains one of the following elements (see "AssetClassCommodity7Choice" on page 42 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Agricultural *<Agrcltrl>*	[1..1]	±		42
Or	Energy *<Nrgy>*	[1..1]	±		43
Or	Environmental *<Envttl>*	[1..1]	±		43
Or	Fertilizer *<Frtlzr>*	[1..1]	±		44
Or	Freight *<Frght>*	[1..1]	±		44
Or	Index *<Indx>*	[1..1]	±		44
Or	IndustrialProduct *<IndstrlPdct>*	[1..1]	±		45
Or	Inflation *<Infltn>*	[1..1]	±		45
Or	Metal *<Metl>*	[1..1]	±		45
Or	MultiCommodityExotic *<MultiCmmdtyExtc>*	[1..1]	±		46
Or	OfficialEconomicStatistics *<OffclEcnmcSttstcs>*	[1..1]	±		46
Or	Other *<Othr>*	[1..1]	±		46
Or	OtherC10 *<OthrC10>*	[1..1]	±		47
Or	Paper *<Ppr>*	[1..1]	±		47
Or}	Polypropylene *<Plprpln>*	[1..1]	±		47

8.1.21.3.32 Option <Optn>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Impacted by: C36 "OneElementPresentRule"

Option <Optn> contains the following elements (see "OptionOrSwaption11" on page 173 for details)

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[0..1]	CodeSet		174
	EmbeddedType <*MbddTp*>	[0..1]	CodeSet		174
	ExerciseStyle <*ExrcStyle*>	[0..*]	CodeSet		175
	ExerciseDate <*ExrcDt*>	[0..1]	±		175
	StrikePrice <*StrkPric*>	[0..1]	±		175
	StrikePriceSchedule <*StrkPricSchdl*>	[0..*]	±		176
	CallAmount <*CallAmt*>	[0..1]	Amount	C1, C5	176
	PutAmount <*PutAmt*>	[0..1]	Amount	C1, C5	177
	PremiumAmount <*PrmAmt*>	[0..1]	Amount	C1, C5	177
	PremiumPaymentDate <*PrmPmtDt*>	[0..1]	Date		177
	MaturityDateOfUnderlying <*MtrtyDtOfUndrlyg*>	[0..1]	Date		178
	BarrierLevels <*BrrrLvls*>	[0..1]	±		178

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.21.3.33 EnergySpecificAttributes <NrgySpcfcAttrbts>

Presence: [0..1]

Definition: Attributes specific for derivative contracts related to natural gas and electricity.

Impacted by: C37 "OneElementPresentRule"

EnergySpecificAttributes <NrgySpcfcAttrbts> contains the following **EnergySpecificAttribute9** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		587
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		587
	LoadType <*LdTp*>	[0..1]	CodeSet		588
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C38	588
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		589
	DeliveryDate <*DlvryDt*>	[0..1]			589
	FromDate <*FrDt*>	[0..1]	Date		589
	ToDate <*ToDt*>	[1..1]	Date		589
	Duration <*Drtn*>	[0..1]	CodeSet		589
	WeekDay <*WkDay*>	[0..*]	CodeSet		590
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		590
	QuantityUnit <*QtyUnit*>	[0..1]	±		591
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		591

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /DeliveryPointOrZone[*] Must be present
 Or    /InterConnectionPoint Must be present
 Or    /LoadType Must be present
 Or    /DeliveryAttribute[*] Must be present
```

8.1.21.3.33.1 DeliveryPointOrZone <DlvryPtOrZone>

Presence: [0..*]

Definition: Indicates the delivery point(s) of market area(s) for energy derivative contracts.

DeliveryPointOrZone <DlvryPtOrZone> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 366 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		366
Or}	Proprietary <*Prtry*>	[1..1]	Text		366

8.1.21.3.33.2 InterConnectionPoint <IntrCnnctnPt>

Presence: [0..1]

Definition: Identification of the border(s) or border point(s) of a transportation contract.

InterConnectionPoint <IntrCnnctnPt> contains one of the following elements (see "DeliveryInterconnectionPoint1Choice" on page 366 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	IdentifierSet		366
Or}	Proprietary <*Prtry*>	[1..1]	Text		366

8.1.21.3.33.3 LoadType <LdTp>

Presence: [0..1]

Definition: Identification of the delivery profile.

Datatype: "EnergyLoadType1Code" on page 709

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

8.1.21.3.33.4 DeliveryAttribute <DlvryAttr>

Presence: [0..*]

Definition: Attributes related to delivery of derivative contracts.

Impacted by: C38 "OneElementPresentRule"

DeliveryAttribute <DlvryAttr> contains the following **EnergyDeliveryAttribute10** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		589
	DeliveryDate <*DlvryDt*>	[0..1]			589
	FromDate <*FrDt*>	[0..1]	Date		589
	ToDate <*ToDt*>	[1..1]	Date		589
	Duration <*Drtn*>	[0..1]	CodeSet		589
	WeekDay <*WkDay*>	[0..*]	CodeSet		590
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		590
	QuantityUnit <*QtyUnit*>	[0..1]	±		591
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		591

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.21.3.33.4.1 DeliveryInterval <DlvryIntrvl>

Presence: [0..*]

Definition: Time interval for each block or shape.

DeliveryInterval <DlvryIntrvl> contains the following elements (see "TimePeriodDetails1" on page 168 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromTime <*FrTm*>	[1..1]	Time		168
	ToTime <*ToTm*>	[0..1]	Time		169

8.1.21.3.33.4.2 DeliveryDate <DlvryDt>

Presence: [0..1]

Definition: Definition of delivery start date and end date.

DeliveryDate <DlvryDt> contains the following **DatePeriod1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FromDate <*FrDt*>	[0..1]	Date		589
	ToDate <*ToDt*>	[1..1]	Date		589

8.1.21.3.33.4.2.1 FromDate <FrDt>

Presence: [0..1]

Definition: Start date of the range.

Datatype: "ISODate" on page 729

8.1.21.3.33.4.2.2 ToDate <ToDt>

Presence: [1..1]

Definition: End date of the range.

Datatype: "ISODate" on page 729

8.1.21.3.33.4.3 Duration <Drtn>

Presence: [0..1]

Definition: Duration of the delivery period.

Datatype: "DurationType1Code" on page 708

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.

CodeName	Name	Definition
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

8.1.21.3.33.4.4 WeekDay <WkDay>

Presence: [0..*]

Definition: Days of the week of the delivery.

Datatype: "WeekDay3Code" on page 729

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

8.1.21.3.33.4.5 DeliveryCapacity <DlvryCpcty>

Presence: [0..1]

Definition: Delivery capacity for each delivery interval specified.

DeliveryCapacity <DlvryCpcty> contains one of the following elements (see "Quantity47Choice" on page 451 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Quantity <*Qty*>	[1..1]	Quantity		451
Or}	Description <*Desc*>	[1..1]	Text		451

8.1.21.3.33.4.6 QuantityUnit <QtyUnit>

Presence: [0..1]

Definition: Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.

QuantityUnit <QtyUnit> contains one of the following elements (see "EnergyQuantityUnit2Choice" on page 449 for details)

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

8.1.21.3.33.4.7 PriceTimeIntervalQuantity <PricTmIntrvlQty>

Presence: [0..1]

Definition: Indicates if applicable the price per quantity per delivery time interval.

PriceTimeIntervalQuantity <PricTmIntrvlQty> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.21.3.34 Credit <Cdt>

Presence: [0..1]

Definition: Information related to credit derivative asset class type.

Credit <Cdt> contains the following **CreditDerivative4** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Seniority *<Snrty>*	[0..1]	CodeSet		592
	ReferenceParty *<RefPty>*	[0..1]	±		592
	PaymentFrequency *<PmtFrqcy>*	[0..1]	CodeSet		592
	CalculationBasis *<ClctnBsis>*	[0..1]	Text		593
	Series *<Srs>*	[0..1]	Quantity		593
	Version *<Vrsn>*	[0..1]	Quantity		593
	IndexFactor *<IndxFctr>*	[0..1]	Rate		593
	Tranche *<Trch>*	[0..1]	±		593

8.1.21.3.34.1 Seniority <Snrty>

Presence: [0..1]

Definition: Classification of seniority in case of contract on index or on a single name entity.

Datatype: "DebtInstrumentSeniorityType2Code" on page 707

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

8.1.21.3.34.2 ReferenceParty <RefPty>

Presence: [0..1]

Definition: Designation of the underlying reference obligation.

ReferenceParty <RefPty> contains one of the following elements (see "DerivativePartyIdentification1Choice" on page 435 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Country *<Ctry>*	[1..1]	CodeSet	C3	436
Or	CountrySubDivision *<CtrySubDvsn>*	[1..1]	CodeSet		436
Or}	LEI *<LEI>*	[1..1]	IdentifierSet		436

8.1.21.3.34.3 PaymentFrequency <PmtFrqcy>

Presence: [0..1]

Definition: Specifies the time unit associated with the frequency of payments.

Datatype: "Frequency13Code" on page 712

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.1.21.3.34.4 CalculationBasis <ClctnBsis>

Presence: [0..1]

Definition: Calculation basis of the interest rate, such as Act/360.

Datatype: "Max35Text" on page 736

8.1.21.3.34.5 Series <Srs>

Presence: [0..1]

Definition: Indicates the series number of the composition of the index if applicable.

Datatype: "Number" on page 733

8.1.21.3.34.6 Version <Vrsn>

Presence: [0..1]

Definition: New version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.

Datatype: "Number" on page 733

8.1.21.3.34.7 IndexFactor <IndxFctr>

Presence: [0..1]

Definition: Factor to apply to the actual notional to adjust it to all the previous credit events in the index series.

Usage: The figure varies between 0 and 100.

Datatype: "PercentageRate" on page 734

8.1.21.3.34.8 Tranche <Trch>

Presence: [0..1]

Definition: Indicates whether the derivative contract is tranched or not.

Tranche <Trch> contains one of the following elements (see "TrancheIndicator3Choice" on page 363 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Tranched <*Trnchd*>	[1..1]		C78	363
	AttachmentPoint <*AttchmntPt*>	[0..1]	Rate		364
	DetachmentPoint <*DtchmntPt*>	[0..1]	Rate		364
Or}	Untranched <*Utrnchd*>	[1..1]	CodeSet		364

8.1.21.3.35 OtherPayment <OthrPmt>

Presence: [0..*]

Definition: Payment related to elements not reported in dedicated fields.

Impacted by: C40 "OneElementPresentRule"

OtherPayment <OthrPmt> contains the following **OtherPayment5** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PaymentAmount <*PmtAmt*>	[0..1]	±		594
	PaymentType <*PmtTp*>	[0..1]	±		595
	PaymentDate <*PmtDt*>	[0..1]	Date		595
	PaymentPayer <*PmtPyer*>	[0..1]	±		595
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		595

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /PaymentAmount Must be present
 Or    /PaymentType Must be present
 Or    /PaymentDate Must be present
 Or    /PaymentPayer Must be present
 Or    /PaymentReceiver Must be present
```

8.1.21.3.35.1 PaymentAmount <PmtAmt>

Presence: [0..1]

Definition: Amount of money of any payment the reporting counterparty made or received.

Usage: The negative symbol to be used to indicate that the payment was made, not received.

PaymentAmount <PmtAmt> contains the following elements (see "AmountAndDirection106" on page 40 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Amount <*Amt*>	[1..1]	Amount	C1, C5	40
	Sign <*Sgn*>	[0..1]	Indicator		41

8.1.21.3.35.2 PaymentType <PmtTp>

Presence: [0..1]

Definition: Indicates the type of other payment.

PaymentType <PmtTp> contains one of the following elements (see "PaymentType5Choice" on page 436 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Type <*Tp*>	[1..1]	CodeSet		436
Or}	ProprietaryType <*PrtryTp*>	[1..1]	Text		437

8.1.21.3.35.3 PaymentDate <PmtDt>

Presence: [0..1]

Definition: Indicates the unadjusted date on which the other payment is paid.

Datatype: "ISODate" on page 729

8.1.21.3.35.4 PaymentPayer <PmtPyer>

Presence: [0..1]

Definition: Identifies the payer of the other payment amount.

PaymentPayer <PmtPyer> contains one of the following elements (see "PartyIdentification236Choice" on page 431 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		431
Or}	Natural <*Ntrl*>	[1..1]	±		432

8.1.21.3.35.5 PaymentReceiver <PmtRcvr>

Presence: [0..1]

Definition: Identifies the receiver of the other payment amount.

PaymentReceiver <PmtRcvr> contains one of the following elements (see "PartyIdentification236Choice" on page 431 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		431
Or}	Natural <*Ntrl*>	[1..1]	±		432

8.1.21.3.36 Package <Packg>

Presence: [0..1]

Definition: A combination of two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement.

Impacted by: C41 "OneElementPresentRule"

Package <Packg> contains the following **Package4** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		596
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		596
	Price <*Pric*>	[0..1]	±		597
	Spread <*Sprd*>	[0..1]	±		597

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ComplexTradeIdentification Must be present
 Or    /FXSwapLinkIdentification Must be present
 Or    /Price Must be present
 Or    /Spread Must be present
```

8.1.21.3.36.1 ComplexTradeIdentification <CmplxTradId>

Presence: [0..1]

Definition: Specifies the identifier determined by the reporting counterparty to connect:

- two or more transactions that are reported separately but that are negotiated together as the product of a single economic agreement,

- or two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs.

Usage:

Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.

Datatype: "Max100Text" on page 734

8.1.21.3.36.2 FXSwapLinkIdentification <FxSwpLkId>

Presence: [0..1]

Definition: Identifier which is used to link the near leg and far leg of an FX swap per current industry practice. This identifier could distingish FX swap from other packaged transactions identified by ComplexTradeIdentification.

Datatype: "Max100Text" on page 734

8.1.21.3.36.3 Price <Pric>

Presence: [0..1]

Definition: Indicates the traded price of the entire package in which the reported derivative transaction is a component.

Price <Pric> contains one of the following elements (see "SecuritiesTransactionPrice17Choice" on page 441 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		441
Or	Unit <*Unit*>	[1..1]	Quantity		442
Or	Percentage <*Pctg*>	[1..1]	Rate		442
Or	Yield <*Yld*>	[1..1]	Rate		442
Or	Decimal <*Dcml*>	[1..1]	Rate		442
Or	PendingPrice <*PdgPric*>	[1..1]	CodeSet		442
Or}	Other <*Othr*>	[1..1]	±	C46	442

8.1.21.3.36.4 Spread <Sprd>

Presence: [0..1]

Definition: Indicates the traded price (expressed as a difference between two reference prices) of the entire package in which the reported derivative transaction is a component.

Spread <Sprd> contains one of the following elements (see "SecuritiesTransactionPrice20Choice" on page 443 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <*MntryVal*>	[1..1]	±		443
Or	Percentage <*Pctg*>	[1..1]	Rate		443
Or	Decimal <*Dcml*>	[1..1]	Rate		443
Or}	BasisPointSpread <*BsisPtSprd*>	[1..1]	Quantity		444

8.1.21.3.37 TradeAllocationStatus <TradAllcnSts>

Presence: [0..1]

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Datatype: "AllocationIndicator1Code" on page 690

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

8.1.21.4 CommonTradeDataReport72

Definition: Information related to contract and transaction details.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractData <*CtrctData*>	[0..1]	±	C13, C44	598
	TransactionData <*TxData*>	[1..1]	±	C17	600
	ContractModification <*CtrctMod*>	[0..1]	±	C42	608

8.1.21.4.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule", C44 "UnderlyingAssetGuideline"

ContractData <CtrctData> contains the following elements (see "ContractType15" on page 404 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractType <*CtrctTp*>	[0..1]	CodeSet		406
	AssetClass <*AsstClss*>	[0..1]	CodeSet		407
	ProductClassification <*PdctClssfctn*>	[0..1]	IdentifierSet		407
	ProductIdentification <*PdctId*>	[0..1]		C14	407
	ISIN <*ISIN*>	[0..1]	IdentifierSet		408
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		408
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		408
	ProductDescription <*PdctDesc*>	[0..1]	Text		408
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			409
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		410
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		411
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		411
Or	Basket <*Bskt*>	[1..1]		C24	411
	Structurer <*Strr*>	[0..1]	IdentifierSet		412
	Identification <*Id*>	[0..1]	Text		412
	Constituents <*Cnsttnts*>	[0..*]			412
	InstrumentIdentification <*InstrmId*>	[1..1]			413
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		413
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		414
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		414
Or}	OtherIdentification <*OthrId*>	[1..1]			414
	Identification <*Id*>	[1..1]	Text		414
	Source <*Src*>	[1..1]	Text		414
	Quantity <*Qty*>	[0..1]	Quantity		414
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			414
{Or	Code <*Cd*>	[1..1]	CodeSet		415
Or}	Proprietary <*Prtry*>	[1..1]	±		415
Or	Index <*Indx*>	[1..1]		C25	415
	ISIN <*ISIN*>	[0..1]	IdentifierSet		416
	Name <*Nm*>	[0..1]	Text		416

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Index <*Indx*>	[0..1]	CodeSet		416
Or	Other <*Othr*>	[1..1]			416
	Identification <*Id*>	[1..1]	Text		416
	Source <*Src*>	[1..1]	Text		416
Or}	IdentificationNotAvailable <*IdNotAvlbl*>	[1..1]	CodeSet		416
	UnderlyingAssetTradingPlatformIdentifier <*UndrlygAsstTradgPltfmIdr*>	[0..1]	IdentifierSet		417
	UnderlyingAssetPriceSource <*UndrlygAsstPricSrc*>	[0..1]	Text		417
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	417
	Currency <*Ccy*>	[1..1]	CodeSet	C1	418
	ExchangeRate <*XchgRate*>	[0..1]	Rate		418
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		418
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		418
	FixingDate <*FxgDt*>	[0..1]	DateTime		418
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	419
	Currency <*Ccy*>	[1..1]	CodeSet	C1	419
	ExchangeRate <*XchgRate*>	[0..1]	Rate		419
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		420
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		420
	FixingDate <*FxgDt*>	[0..1]	DateTime		420
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C3	420
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		420

Constraints

- **OneElementPresentRule**

  At least one element must be present.

- **UnderlyingAssetGuideline**

  The values specified for the elements UnderlyingAssetTradingPlatformIdentifier and UnderlyingAssetPriceSource shall be understood to be related to the underlying asset (or benchmark) identified in UnderlyingInstrument element.

8.1.21.4.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

Impacted by: C17 "OneElementPresentRule"

TransactionData <TxData> contains the following elements (see "TradeTransaction50" on page 518 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[0..1]	±		525
	SecondaryTransactionIdentification <*ScndryTxId*>	[0..1]	Text		526
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		526
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		526
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			527
{Or	Portfolio <*Prtfl*>	[1..1]			527
{Or	Code <*Cd*>	[1..1]	Text		527
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		528
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]	±	C7	528
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		528
	PlatformIdentifier <*PltfmIdr*>	[0..1]	IdentifierSet		528
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		529
	TransactionPrice <*TxPric*>	[0..1]	±	C19	529
	NotionalAmount <*NtnlAmt*>	[0..1]		C21	530
	FirstLeg <*FrstLeg*>	[0..1]		C22	530
	Amount <*Amt*>	[0..1]	±		531
	SchedulePeriod <*SchdlPrd*>	[0..*]			531
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		532
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		532
	Amount <*Amt*>	[1..1]	±		532
	SecondLeg <*ScndLeg*>	[0..1]		C23	532
	Amount <*Amt*>	[0..1]	±		533
	SchedulePeriod <*SchdlPrd*>	[0..*]			533
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		534
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		534
	Amount <*Amt*>	[1..1]	±		534
	Currency <*Ccy*>	[0..1]	CodeSet	C1	534
	NotionalQuantity <*NtnlQty*>	[0..1]		C24	535
	FirstLeg <*FrstLeg*>	[0..1]		C25	537
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		538

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			538
{Or	Code <*Cd*>	[1..1]	CodeSet		539
Or}	Proprietary <*Prtry*>	[1..1]	±		539
	Details <*Dtls*>	[0..1]			539
{Or	SchedulePeriod <*SchdlPrd*>	[1..*]			540
	Quantity <*Qty*>	[1..1]	Quantity		540
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			541
{Or	Code <*Cd*>	[1..1]	CodeSet		541
Or}	Proprietary <*Prtry*>	[1..1]	±		541
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		541
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		541
Or}	Term <*Term*>	[1..1]		C26	541
	Quantity <*Qty*>	[0..1]	Quantity		542
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			542
{Or	Code <*Cd*>	[1..1]	CodeSet		542
Or}	Proprietary <*Prtry*>	[1..1]	±		542
	Value <*Val*>	[0..1]	Quantity	C6	543
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		543
	SecondLeg <*ScndLeg*>	[0..1]		C25	544
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		545
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			545
{Or	Code <*Cd*>	[1..1]	CodeSet		545
Or}	Proprietary <*Prtry*>	[1..1]	±		545
	Details <*Dtls*>	[0..1]			545
{Or	SchedulePeriod <*SchdlPrd*>	[1..*]			546
	Quantity <*Qty*>	[1..1]	Quantity		546
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			547
{Or	Code <*Cd*>	[1..1]	CodeSet		547
Or}	Proprietary <*Prtry*>	[1..1]	±		547
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		547
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		547

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Term <Term>	[1..1]		C26	547
	Quantity <Qty>	[0..1]	Quantity		548
	UnitOfMeasure <UnitOfMeasr>	[0..1]			548
{Or	Code <Cd>	[1..1]	CodeSet		548
Or}	Proprietary <Prtry>	[1..1]	±		548
	Value <Val>	[0..1]	Quantity	C6	549
	TimeUnit <TmUnit>	[0..1]	CodeSet		549
	Quantity <Qty>	[0..1]	±		550
	DeliveryType <DlvryTp>	[0..1]	CodeSet		550
	ExecutionTimeStamp <ExctnTmStmp>	[0..1]	DateTime		550
	EffectiveDate <FctvDt>	[0..1]	Date		550
	ExpirationDate <XprtnDt>	[0..1]	Date		550
	EarlyTerminationDate <EarlyTermntnDt>	[0..1]	Date		551
	SettlementDate <SttlmDt>	[0..*]	Date		551
	MasterAgreement <MstrAgrmt>	[0..1]	±	C9	551
	Compression <Cmprssn>	[0..1]	Indicator		552
	PostTradeRiskReductionFlag <PstTradRskRdctnFlg>	[0..1]	Indicator		552
	PostTradeRiskReductionEvent <PstTradRskRdctnEvt>	[0..1]			552
	Technique <Tchnq>	[1..1]	CodeSet		552
	ServiceProvider <SvcPrvdr>	[0..1]	±		553
	DerivativeEvent <DerivEvt>	[0..1]		C40	553
	Type <Tp>	[0..1]	CodeSet		554
	Identification <Id>	[0..1]			555
{Or	EventIdentifier <EvtIdr>	[1..1]	IdentifierSet		555
Or}	PostTradeRiskReductionIdentifier <PstTradRskRdctnIdr>	[1..1]			555
	Structurer <Strr>	[1..1]	IdentifierSet		556
	Identification <Id>	[1..1]	Text		556
	TimeStamp <TmStmp>	[0..1]	±		556
	AmendmentIndicator <AmdmntInd>	[0..1]	Indicator		556
	TradeConfirmation <TradConf>	[0..1]	±		556
	NonStandardisedTerm <NonStdsdTerm>	[0..1]	Indicator		557

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeClearing <TradClr>	[0..1]		C29	557
	ClearingObligation <ClrOblgtn>	[0..1]	CodeSet		559
	ClearingStatus <ClrSts>	[0..1]			559
{Or	Cleared <Clrd>	[1..1]			560
{Or	Reason <Rsn>	[1..1]	CodeSet		561
Or}	Details <Dtls>	[1..1]		C34	561
	CCP <CCP>	[0..1]	±		562
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		562
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		562
	ClearingIdentifier <ClrIdr>	[0..1]	±		562
	OriginalIdentifier <OrgnlIdr>	[0..1]	±		563
	OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>	[0..1]	±		563
	ClearingAccountOrigin <ClrAcctOrgn>	[0..1]	CodeSet		563
Or	IntendToClear <IntndToClear>	[1..1]			564
{Or	Reason <Rsn>	[1..1]	CodeSet		564
Or}	Details <Dtls>	[1..1]		C35	564
	CCP <CCP>	[0..1]	±		565
	ClearingReceiptDateTime <ClrRctDtTm>	[0..1]	DateTime		565
	ClearingDateTime <ClrDtTm>	[0..1]	DateTime		565
	ClearingIdentifier <ClrIdr>	[0..1]	±		565
	OriginalIdentifier <OrgnlIdr>	[0..1]	±		566
	OriginalTradeRepositoryIdentifier <OrgnlTradRpstryIdr>	[0..1]	±		566
Or}	NonCleared <NonClrd>	[1..1]			566
{Or	Reason <Rsn>	[1..1]	CodeSet		567
Or}	Counterparties <CtrPties>	[1..1]			567
	ReportingCounterparty <RptgCtrPty>	[1..1]			567
	ClearingExemptionException <ClrXmptnXcptn>	[1..*]	CodeSet		568
	NonClearingReasonInformation <NonClrRsnInf>	[0..1]	Text		568
	OtherCounterparty <OthrCtrPty>	[0..1]			568
	ClearingExemptionException <ClrXmptnXcptn>	[1..*]	CodeSet		568
	NonClearingReasonInformation <NonClrRsnInf>	[0..1]	Text		569

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IntraGroup <*IntraGrp*>	[0..1]	Indicator		569
	BlockTradeElection <*BlckTradElctn*>	[0..1]	Indicator		569
	LargeNotionalOffFacilityElection <*LrgNtnlOffFcltyElctn*>	[0..1]	Indicator		569
	InterestRate <*IntrstRate*>	[0..1]		C32	570
	FirstLeg <*FrstLeg*>	[0..1]			572
{Or	Fixed <*Fxd*>	[1..1]	±	C33	573
Or}	Floating <*Fltg*>	[1..1]		C35	574
	Identification <*Id*>	[0..1]	IdentifierSet		574
	Name <*Nm*>	[0..1]	Text		575
	Rate <*Rate*>	[0..1]			575
{Or	Code <*Cd*>	[1..1]	CodeSet		575
Or}	Proprietary <*Prtry*>	[1..1]	Text		575
	ReferencePeriod <*RefPrd*>	[0..1]	±	C34	575
	Spread <*Sprd*>	[0..1]	±		576
	DayCount <*DayCnt*>	[0..1]	±		576
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		576
	ResetFrequency <*RstFrqcy*>	[0..1]	±		576
	NextFloatingReset <*NxtFltgRst*>	[0..1]			577
	Date <*Dt*>	[1..1]	Date		577
	Value <*Val*>	[0..1]	Rate		577
	LastFloatingReset <*LastFltgRst*>	[0..1]			577
	Date <*Dt*>	[1..1]	Date		577
	Value <*Val*>	[0..1]	Rate		578
	SecondLeg <*ScndLeg*>	[0..1]			578
{Or	Fixed <*Fxd*>	[1..1]	±	C33	578
Or}	Floating <*Fltg*>	[1..1]		C35	579
	Identification <*Id*>	[0..1]	IdentifierSet		580
	Name <*Nm*>	[0..1]	Text		580
	Rate <*Rate*>	[0..1]			580
{Or	Code <*Cd*>	[1..1]	CodeSet		580
Or}	Proprietary <*Prtry*>	[1..1]	Text		580

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReferencePeriod <*RefPrd*>	[0..1]	±	C34	580
	Spread <*Sprd*>	[0..1]	±		581
	DayCount <*DayCnt*>	[0..1]	±		581
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		581
	ResetFrequency <*RstFrqcy*>	[0..1]	±		582
	NextFloatingReset <*NxtFltgRst*>	[0..1]			582
	Date <*Dt*>	[1..1]	Date		582
	Value <*Val*>	[0..1]	Rate		582
	LastFloatingReset <*LastFltgRst*>	[0..1]			582
	Date <*Dt*>	[1..1]	Date		583
	Value <*Val*>	[0..1]	Rate		583
	Currency <*Ccy*>	[0..1]		C7	583
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C1	583
	ExchangeRate <*XchgRate*>	[0..1]	Rate		584
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		584
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		584
	FixingDate <*FxgDt*>	[0..1]	DateTime		584
	Commodity <*Cmmdty*>	[0..1]	±		584
	Option <*Optn*>	[0..1]	±	C36	585
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C37	586
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		587
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		587
	LoadType <*LdTp*>	[0..1]	CodeSet		588
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C38	588
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		589
	DeliveryDate <*DlvryDt*>	[0..1]			589
	FromDate <*FrDt*>	[0..1]	Date		589
	ToDate <*ToDt*>	[1..1]	Date		589
	Duration <*Drtn*>	[0..1]	CodeSet		589
	WeekDay <*WkDay*>	[0..*]	CodeSet		590
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		590

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	QuantityUnit <*QtyUnit*>	[0..1]	±		591
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		591
	Credit <*Cdt*>	[0..1]			591
	Seniority <*Snrty*>	[0..1]	CodeSet		592
	ReferenceParty <*RefPty*>	[0..1]	±		592
	PaymentFrequency <*PmtFrqcy*>	[0..1]	CodeSet		592
	CalculationBasis <*ClctnBsis*>	[0..1]	Text		593
	Series <*Srs*>	[0..1]	Quantity		593
	Version <*Vrsn*>	[0..1]	Quantity		593
	IndexFactor <*IndxFctr*>	[0..1]	Rate		593
	Tranche <*Trch*>	[0..1]	±		593
	OtherPayment <*OthrPmt*>	[0..*]		C40	594
	PaymentAmount <*PmtAmt*>	[0..1]	±		594
	PaymentType <*PmtTp*>	[0..1]	±		595
	PaymentDate <*PmtDt*>	[0..1]	Date		595
	PaymentPayer <*PmtPyer*>	[0..1]	±		595
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		595
	Package <*Packg*>	[0..1]		C41	596
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		596
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		596
	Price <*Pric*>	[0..1]	±		597
	Spread <*Sprd*>	[0..1]	±		597
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		597

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.21.4.3 ContractModification <CtrctMod>

Presence: [0..1]

Definition: Contract modification details expressed as an action type and a reporting level type.

Impacted by: C42 "OneElementPresentRule"

ContractModification <CtrctMod> contains the following elements (see "ContractModification9" on page 370 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ActionType *<ActnTp>*	[0..1]	CodeSet		370
	Level *<Lvl>*	[0..1]	CodeSet		371

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ActionType Must be present
 Or    /Level Must be present
```

8.1.21.5 TradeData60Choice

Definition: Reporting of position or transaction for trade lifecycle events.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	DataSetAction *<DataSetActn>*	[1..1]	CodeSet		609
Or}	State *<Stat>*	[1..*]	±		609

8.1.21.5.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no active instruments are present on a venue, this field should be set so that a valid instrument reference data file can be submitted to ESMA as per daily submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 724

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.1.21.5.2 State <Stat>

Presence: [1..*]

Definition: Information related to trade state reporting.

State <Stat> contains the following elements (see "TradeStateReport23" on page 622 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			624
	Counterparty <CtrPty>	[1..1]			626
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	628
	Identification <Id>	[1..1]	±		629
	Nature <Ntr>	[0..1]			630
{Or	FinancialInstitution <FI>	[1..1]			630
	Sector <Sctr>	[1..*]			630
{Or	Code <Cd>	[1..1]	CodeSet		631
Or}	Proprietary <Prtry>	[1..1]	±		631
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		632
Or	NonFinancialInstitution <NFI>	[1..1]	±		632
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		632
Or}	Other <Othr>	[1..1]	CodeSet		632
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		633
	DirectionOrSide <DrctnOrSd>	[0..1]			633
{Or	Direction <Drctn>	[1..1]			633
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		634
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		634
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		634
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	634
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	635
	ReportingExemption <RptgXmptn>	[0..1]			635
	Reason <Rsn>	[1..1]	Text		635
	Description <Desc>	[0..1]	Text		635
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	635
	IdentificationType <IdTp>	[0..1]	±		636
	Nature <Ntr>	[0..1]			636
{Or	FinancialInstitution <FI>	[1..1]			637
	Sector <Sctr>	[1..*]			637
{Or	Code <Cd>	[1..1]	CodeSet		637
Or}	Proprietary <Prtry>	[1..1]	±		638

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		638
Or	NonFinancialInstitution <NFI>	[1..1]	±		639
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		639
Or}	Other <Othr>	[1..1]	CodeSet		639
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		639
	Broker <Brkr>	[0..1]	±		640
	SubmittingAgent <SubmitgAgt>	[0..1]	±		640
	ClearingMember <ClrMmb>	[0..1]	±		640
	Beneficiary <Bnfcry>	[0..2]	±		640
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		641
	ExecutionAgent <ExctnAgt>	[0..2]	±		641
	RelationshipRecord <RltshRcrd>	[0..*]			641
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		642
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		642
	RelationshipType <RltshTp>	[1..1]			643
{Or	Code <Cd>	[1..1]	CodeSet		643
Or}	Proprietary <Prtry>	[1..1]	Text		643
	Description <Desc>	[0..1]	Text		643
	Valuation <Valtn>	[0..1]	±	C12	644
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		644
	CommonTradeData <CmonTradData>	[1..1]	±		644
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C42	644
	PublicDisseminationData <PblcDssmntnData>	[0..1]			645
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		645
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		645
	TimeStamp <TmStmp>	[1..1]	DateTime		646
	SupplementaryData <SplmtryData>	[0..*]	±	C11	646

8.1.21.6 CommonTradeDataReport71

Definition: Information related to contract and transaction details.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractData <*CtrctData*>	[0..1]	±	C13, C44	612
	TransactionData <*TxData*>	[1..1]	±	C17	614

8.1.21.6.1 ContractData <CtrctData>

Presence: [0..1]

Definition: Data related to a trade contract.

Impacted by: C13 "OneElementPresentRule", C44 "UnderlyingAssetGuideline"

ContractData <CtrctData> contains the following elements (see "ContractType15" on page 404 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractType <*CtrctTp*>	[0..1]	CodeSet		406
	AssetClass <*AsstClss*>	[0..1]	CodeSet		407
	ProductClassification <*PdctClssfctn*>	[0..1]	IdentifierSet		407
	ProductIdentification <*PdctId*>	[0..1]		C14	407
	ISIN <*ISIN*>	[0..1]	IdentifierSet		408
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..1]	±		408
	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[0..1]	Text		408
	ProductDescription <*PdctDesc*>	[0..1]	Text		408
	UnderlyingInstrument <*UndrlygInstrm*>	[0..1]			409
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		410
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		411
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		411
Or	Basket <*Bskt*>	[1..1]		C24	411
	Structurer <*Strr*>	[0..1]	IdentifierSet		412
	Identification <*Id*>	[0..1]	Text		412
	Constituents <*Cnsttnts*>	[0..*]			412
	InstrumentIdentification <*InstrmId*>	[1..1]			413
{Or	ISIN <*ISIN*>	[1..1]	IdentifierSet		413
Or	AlternativeInstrumentIdentification <*AltrntvInstrmId*>	[1..1]	Text		414
Or	UniqueProductIdentifier <*UnqPdctIdr*>	[1..1]	±		414
Or}	OtherIdentification <*OthrId*>	[1..1]			414
	Identification <*Id*>	[1..1]	Text		414
	Source <*Src*>	[1..1]	Text		414
	Quantity <*Qty*>	[0..1]	Quantity		414
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			414
{Or	Code <*Cd*>	[1..1]	CodeSet		415
Or}	Proprietary <*Prtry*>	[1..1]	±		415
Or	Index <*Indx*>	[1..1]		C25	415
	ISIN <*ISIN*>	[0..1]	IdentifierSet		416
	Name <*Nm*>	[0..1]	Text		416

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Index <*Indx*>	[0..1]	CodeSet		416
Or	Other <*Othr*>	[1..1]			416
	Identification <*Id*>	[1..1]	Text		416
	Source <*Src*>	[1..1]	Text		416
Or}	IdentificationNotAvailable <*IdNotAvlbl*>	[1..1]	CodeSet		416
	UnderlyingAssetTradingPlatformIdentifier <*UndrlygAsstTradgPltfmIdr*>	[0..1]	IdentifierSet		417
	UnderlyingAssetPriceSource <*UndrlygAsstPricSrc*>	[0..1]	Text		417
	SettlementCurrency <*SttlmCcy*>	[0..1]		C6	417
	Currency <*Ccy*>	[1..1]	CodeSet	C1	418
	ExchangeRate <*XchgRate*>	[0..1]	Rate		418
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		418
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		418
	FixingDate <*FxgDt*>	[0..1]	DateTime		418
	SettlementCurrencySecondLeg <*SttlmCcyScndLeg*>	[0..1]		C6	419
	Currency <*Ccy*>	[1..1]	CodeSet	C1	419
	ExchangeRate <*XchgRate*>	[0..1]	Rate		419
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		420
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		420
	FixingDate <*FxgDt*>	[0..1]	DateTime		420
	PlaceOfSettlement <*PlcOfSttlm*>	[0..1]	CodeSet	C3	420
	DerivativeBasedOnCryptoAsset <*DerivBasedOnCrptAsst*>	[0..1]	Indicator		420

Constraints

- **OneElementPresentRule**

  At least one element must be present.

- **UnderlyingAssetGuideline**

  The values specified for the elements UnderlyingAssetTradingPlatformIdentifier and UnderlyingAssetPriceSource shall be understood to be related to the underlying asset (or benchmark) identified in UnderlyingInstrument element.

8.1.21.6.2 TransactionData <TxData>

Presence: [1..1]

Definition: Data related to a trade transaction.

Impacted by: C17 "OneElementPresentRule"

TransactionData <TxData> contains the following elements (see "TradeTransaction50" on page 518 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TransactionIdentification <*TxId*>	[0..1]	±		525
	SecondaryTransactionIdentification <*ScndryTxId*>	[0..1]	Text		526
	PriorTransactionIdentification <*PrrTxId*>	[0..1]	±		526
	SubsequentTransactionIdentification <*SbsqntTxId*>	[0..1]	±		526
	CollateralPortfolioCode <*CollPrtflCd*>	[0..1]			527
{Or	Portfolio <*Prtfl*>	[1..1]			527
{Or	Code <*Cd*>	[1..1]	Text		527
Or}	NoPortfolio <*NoPrtfl*>	[1..1]	CodeSet		528
Or}	MarginPortfolioCode <*MrgnPrtflCd*>	[1..1]	±	C7	528
	ReportTrackingNumber <*RptTrckgNb*>	[0..1]	Text		528
	PlatformIdentifier <*PltfmIdr*>	[0..1]	IdentifierSet		528
	MirrorOrTriggerTransaction <*MrrrOrTrggrTx*>	[0..1]	Indicator		529
	TransactionPrice <*TxPric*>	[0..1]	±	C19	529
	NotionalAmount <*NtnlAmt*>	[0..1]		C21	530
	FirstLeg <*FrstLeg*>	[0..1]		C22	530
	Amount <*Amt*>	[0..1]	±		531
	SchedulePeriod <*SchdlPrd*>	[0..*]			531
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		532
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		532
	Amount <*Amt*>	[1..1]	±		532
	SecondLeg <*ScndLeg*>	[0..1]		C23	532
	Amount <*Amt*>	[0..1]	±		533
	SchedulePeriod <*SchdlPrd*>	[0..*]			533
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		534
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		534
	Amount <*Amt*>	[1..1]	±		534
	Currency <*Ccy*>	[0..1]	CodeSet	C1	534
	NotionalQuantity <*NtnlQty*>	[0..1]		C24	535
	FirstLeg <*FrstLeg*>	[0..1]		C25	537
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		538

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			538
{Or	Code <*Cd*>	[1..1]	CodeSet		539
Or}	Proprietary <*Prtry*>	[1..1]	±		539
	Details <*Dtls*>	[0..1]			539
{Or	SchedulePeriod <*SchdlPrd*>	[1..*]			540
	Quantity <*Qty*>	[1..1]	Quantity		540
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			541
{Or	Code <*Cd*>	[1..1]	CodeSet		541
Or}	Proprietary <*Prtry*>	[1..1]	±		541
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		541
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		541
Or}	Term <*Term*>	[1..1]		C26	541
	Quantity <*Qty*>	[0..1]	Quantity		542
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			542
{Or	Code <*Cd*>	[1..1]	CodeSet		542
Or}	Proprietary <*Prtry*>	[1..1]	±		542
	Value <*Val*>	[0..1]	Quantity	C6	543
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		543
	SecondLeg <*ScndLeg*>	[0..1]		C25	544
	TotalQuantity <*TtlQty*>	[0..1]	Quantity		545
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			545
{Or	Code <*Cd*>	[1..1]	CodeSet		545
Or}	Proprietary <*Prtry*>	[1..1]	±		545
	Details <*Dtls*>	[0..1]			545
{Or	SchedulePeriod <*SchdlPrd*>	[1..*]			546
	Quantity <*Qty*>	[1..1]	Quantity		546
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			547
{Or	Code <*Cd*>	[1..1]	CodeSet		547
Or}	Proprietary <*Prtry*>	[1..1]	±		547
	UnadjustedEffectiveDate <*UadjstdFctvDt*>	[1..1]	Date		547
	UnadjustedEndDate <*UadjstdEndDt*>	[0..1]	Date		547

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	Term <*Term*>	[1..1]		C26	547
	Quantity <*Qty*>	[0..1]	Quantity		548
	UnitOfMeasure <*UnitOfMeasr*>	[0..1]			548
{Or	Code <*Cd*>	[1..1]	CodeSet		548
Or}	Proprietary <*Prtry*>	[1..1]	±		548
	Value <*Val*>	[0..1]	Quantity	C6	549
	TimeUnit <*TmUnit*>	[0..1]	CodeSet		549
	Quantity <*Qty*>	[0..1]	±		550
	DeliveryType <*DlvryTp*>	[0..1]	CodeSet		550
	ExecutionTimeStamp <*ExctnTmStmp*>	[0..1]	DateTime		550
	EffectiveDate <*FctvDt*>	[0..1]	Date		550
	ExpirationDate <*XprtnDt*>	[0..1]	Date		550
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]	Date		551
	SettlementDate <*SttlmDt*>	[0..*]	Date		551
	MasterAgreement <*MstrAgrmt*>	[0..1]	±	C9	551
	Compression <*Cmprssn*>	[0..1]	Indicator		552
	PostTradeRiskReductionFlag <*PstTradRskRdctnFlg*>	[0..1]	Indicator		552
	PostTradeRiskReductionEvent <*PstTradRskRdctnEvt*>	[0..1]			552
	Technique <*Tchnq*>	[1..1]	CodeSet		552
	ServiceProvider <*SvcPrvdr*>	[0..1]	±		553
	DerivativeEvent <*DerivEvt*>	[0..1]		C40	553
	Type <*Tp*>	[0..1]	CodeSet		554
	Identification <*Id*>	[0..1]			555
{Or	EventIdentifier <*EvtIdr*>	[1..1]	IdentifierSet		555
Or}	PostTradeRiskReductionIdentifier <*PstTradRskRdctnIdr*>	[1..1]			555
	Structurer <*Strr*>	[1..1]	IdentifierSet		556
	Identification <*Id*>	[1..1]	Text		556
	TimeStamp <*TmStmp*>	[0..1]	±		556
	AmendmentIndicator <*AmdmntInd*>	[0..1]	Indicator		556
	TradeConfirmation <*TradConf*>	[0..1]	±		556
	NonStandardisedTerm <*NonStdsdTerm*>	[0..1]	Indicator		557

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeClearing <*TradClr*>	[0..1]		C29	557
	ClearingObligation <*ClrOblgtn*>	[0..1]	CodeSet		559
	ClearingStatus <*ClrSts*>	[0..1]			559
{Or	Cleared <*Clrd*>	[1..1]			560
{Or	Reason <*Rsn*>	[1..1]	CodeSet		561
Or}	Details <*Dtls*>	[1..1]		C34	561
	CCP <*CCP*>	[0..1]	±		562
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		562
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		562
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		562
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		563
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		563
	ClearingAccountOrigin <*ClrAcctOrgn*>	[0..1]	CodeSet		563
Or	IntendToClear <*IntndToClear*>	[1..1]			564
{Or	Reason <*Rsn*>	[1..1]	CodeSet		564
Or}	Details <*Dtls*>	[1..1]		C35	564
	CCP <*CCP*>	[0..1]	±		565
	ClearingReceiptDateTime <*ClrRctDtTm*>	[0..1]	DateTime		565
	ClearingDateTime <*ClrDtTm*>	[0..1]	DateTime		565
	ClearingIdentifier <*ClrIdr*>	[0..1]	±		565
	OriginalIdentifier <*OrgnlIdr*>	[0..1]	±		566
	OriginalTradeRepositoryIdentifier <*OrgnlTradRpstryIdr*>	[0..1]	±		566
Or}	NonCleared <*NonClrd*>	[1..1]			566
{Or	Reason <*Rsn*>	[1..1]	CodeSet		567
Or}	Counterparties <*CtrPties*>	[1..1]			567
	ReportingCounterparty <*RptgCtrPty*>	[1..1]			567
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		568
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		568
	OtherCounterparty <*OthrCtrPty*>	[0..1]			568
	ClearingExemptionException <*ClrXmptnXcptn*>	[1..*]	CodeSet		568
	NonClearingReasonInformation <*NonClrRsnInf*>	[0..1]	Text		569

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IntraGroup <*IntraGrp*>	[0..1]	Indicator		569
	BlockTradeElection <*BlckTradElctn*>	[0..1]	Indicator		569
	LargeNotionalOffFacilityElection <*LrgNtnlOffFcltyElctn*>	[0..1]	Indicator		569
	InterestRate <*IntrstRate*>	[0..1]		C32	570
	FirstLeg <*FrstLeg*>	[0..1]			572
{Or	Fixed <*Fxd*>	[1..1]	±	C33	573
Or}	Floating <*Fltg*>	[1..1]		C35	574
	Identification <*Id*>	[0..1]	IdentifierSet		574
	Name <*Nm*>	[0..1]	Text		575
	Rate <*Rate*>	[0..1]			575
{Or	Code <*Cd*>	[1..1]	CodeSet		575
Or}	Proprietary <*Prtry*>	[1..1]	Text		575
	ReferencePeriod <*RefPrd*>	[0..1]	±	C34	575
	Spread <*Sprd*>	[0..1]	±		576
	DayCount <*DayCnt*>	[0..1]	±		576
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		576
	ResetFrequency <*RstFrqcy*>	[0..1]	±		576
	NextFloatingReset <*NxtFltgRst*>	[0..1]			577
	Date <*Dt*>	[1..1]	Date		577
	Value <*Val*>	[0..1]	Rate		577
	LastFloatingReset <*LastFltgRst*>	[0..1]			577
	Date <*Dt*>	[1..1]	Date		577
	Value <*Val*>	[0..1]	Rate		578
	SecondLeg <*ScndLeg*>	[0..1]			578
{Or	Fixed <*Fxd*>	[1..1]	±	C33	578
Or}	Floating <*Fltg*>	[1..1]		C35	579
	Identification <*Id*>	[0..1]	IdentifierSet		580
	Name <*Nm*>	[0..1]	Text		580
	Rate <*Rate*>	[0..1]			580
{Or	Code <*Cd*>	[1..1]	CodeSet		580
Or}	Proprietary <*Prtry*>	[1..1]	Text		580

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReferencePeriod <*RefPrd*>	[0..1]	±	C34	580
	Spread <*Sprd*>	[0..1]	±		581
	DayCount <*DayCnt*>	[0..1]	±		581
	PaymentFrequency <*PmtFrqcy*>	[0..1]	±		581
	ResetFrequency <*RstFrqcy*>	[0..1]	±		582
	NextFloatingReset <*NxtFltgRst*>	[0..1]			582
	Date <*Dt*>	[1..1]	Date		582
	Value <*Val*>	[0..1]	Rate		582
	LastFloatingReset <*LastFltgRst*>	[0..1]			582
	Date <*Dt*>	[1..1]	Date		583
	Value <*Val*>	[0..1]	Rate		583
	Currency <*Ccy*>	[0..1]		C7	583
	DeliverableCrossCurrency <*DlvrblCrossCcy*>	[0..1]	CodeSet	C1	583
	ExchangeRate <*XchgRate*>	[0..1]	Rate		584
	ForwardExchangeRate <*FwdXchgRate*>	[0..1]	Rate		584
	ExchangeRateBasis <*XchgRateBsis*>	[0..1]	±		584
	FixingDate <*FxgDt*>	[0..1]	DateTime		584
	Commodity <*Cmmdty*>	[0..1]	±		584
	Option <*Optn*>	[0..1]	±	C36	585
	EnergySpecificAttributes <*NrgySpcfcAttrbts*>	[0..1]		C37	586
	DeliveryPointOrZone <*DlvryPtOrZone*>	[0..*]	±		587
	InterConnectionPoint <*IntrCnnctnPt*>	[0..1]	±		587
	LoadType <*LdTp*>	[0..1]	CodeSet		588
	DeliveryAttribute <*DlvryAttr*>	[0..*]		C38	588
	DeliveryInterval <*DlvryIntrvl*>	[0..*]	±		589
	DeliveryDate <*DlvryDt*>	[0..1]			589
	FromDate <*FrDt*>	[0..1]	Date		589
	ToDate <*ToDt*>	[1..1]	Date		589
	Duration <*Drtn*>	[0..1]	CodeSet		589
	WeekDay <*WkDay*>	[0..*]	CodeSet		590
	DeliveryCapacity <*DlvryCpcty*>	[0..1]	±		590

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	QuantityUnit <*QtyUnit*>	[0..1]	±		591
	PriceTimeIntervalQuantity <*PricTmIntrvlQty*>	[0..1]	±		591
	Credit <*Cdt*>	[0..1]			591
	Seniority <*Snrty*>	[0..1]	CodeSet		592
	ReferenceParty <*RefPty*>	[0..1]	±		592
	PaymentFrequency <*PmtFrqcy*>	[0..1]	CodeSet		592
	CalculationBasis <*ClctnBsis*>	[0..1]	Text		593
	Series <*Srs*>	[0..1]	Quantity		593
	Version <*Vrsn*>	[0..1]	Quantity		593
	IndexFactor <*IndxFctr*>	[0..1]	Rate		593
	Tranche <*Trch*>	[0..1]	±		593
	OtherPayment <*OthrPmt*>	[0..*]		C40	594
	PaymentAmount <*PmtAmt*>	[0..1]	±		594
	PaymentType <*PmtTp*>	[0..1]	±		595
	PaymentDate <*PmtDt*>	[0..1]	Date		595
	PaymentPayer <*PmtPyer*>	[0..1]	±		595
	PaymentReceiver <*PmtRcvr*>	[0..1]	±		595
	Package <*Packg*>	[0..1]		C41	596
	ComplexTradeIdentification <*CmplxTradId*>	[0..1]	Text		596
	FXSwapLinkIdentification <*FxSwpLkId*>	[0..1]	Text		596
	Price <*Pric*>	[0..1]	±		597
	Spread <*Sprd*>	[0..1]	±		597
	TradeAllocationStatus <*TradAllcnSts*>	[0..1]	CodeSet		597

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.21.7 TradeStateReport23

Definition: Provides details for a trade state report.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <CtrPtySpcfcData>	[1..2]			624
	Counterparty <CtrPty>	[1..1]			626
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	628
	Identification <Id>	[1..1]	±		629
	Nature <Ntr>	[0..1]			630
{Or	FinancialInstitution <FI>	[1..1]			630
	Sector <Sctr>	[1..*]			630
{Or	Code <Cd>	[1..1]	CodeSet		631
Or}	Proprietary <Prtry>	[1..1]	±		631
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		632
Or	NonFinancialInstitution <NFI>	[1..1]	±		632
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		632
Or}	Other <Othr>	[1..1]	CodeSet		632
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		633
	DirectionOrSide <DrctnOrSd>	[0..1]			633
{Or	Direction <Drctn>	[1..1]			633
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		634
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		634
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		634
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	634
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	635
	ReportingExemption <RptgXmptn>	[0..1]			635
	Reason <Rsn>	[1..1]	Text		635
	Description <Desc>	[0..1]	Text		635
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	635
	IdentificationType <IdTp>	[0..1]	±		636
	Nature <Ntr>	[0..1]			636
{Or	FinancialInstitution <FI>	[1..1]			637
	Sector <Sctr>	[1..*]			637
{Or	Code <Cd>	[1..1]	CodeSet		637
Or}	Proprietary <Prtry>	[1..1]	±		638

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		638
Or	NonFinancialInstitution <NFI>	[1..1]	±		639
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		639
Or}	Other <Othr>	[1..1]	CodeSet		639
	ReportingObligation <RptgOblgtn>	[0..1]	Indicator		639
	Broker <Brkr>	[0..1]	±		640
	SubmittingAgent <SubmitgAgt>	[0..1]	±		640
	ClearingMember <ClrMmb>	[0..1]	±		640
	Beneficiary <Bnfcry>	[0..2]	±		640
	EntityResponsibleForReport <NttyRspnsblForRpt>	[0..1]	±		641
	ExecutionAgent <ExctnAgt>	[0..2]	±		641
	RelationshipRecord <RltshRcrd>	[0..*]			641
	StartRelationshipParty <StartRltshPty>	[1..1]	CodeSet		642
	EndRelationshipParty <EndRltshPty>	[1..1]	CodeSet		642
	RelationshipType <RltshTp>	[1..1]			643
{Or	Code <Cd>	[1..1]	CodeSet		643
Or}	Proprietary <Prtry>	[1..1]	Text		643
	Description <Desc>	[0..1]	Text		643
	Valuation <Valtn>	[0..1]	±	C12	644
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		644
	CommonTradeData <CmonTradData>	[1..1]	±		644
	TechnicalAttributes <TechAttrbts>	[0..1]	±	C42	644
	PublicDisseminationData <PblcDssmntnData>	[0..1]			645
	DisseminationIdentifier <DssmntnIdr>	[1..1]	Text		645
	OriginalDisseminationIdentifier <OrgnlDssmntnIdr>	[0..1]	Text		645
	TimeStamp <TmStmp>	[1..1]	DateTime		646
	SupplementaryData <SplmtryData>	[0..*]	±	C11	646

8.1.21.7.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Counterparty *<CtrPty>*	[1..1]			626
	ReportingCounterparty *<RptgCtrPty>*	[1..1]		C5	628
	Identification *<Id>*	[1..1]	±		629
	Nature *<Ntr>*	[0..1]			630
{Or	FinancialInstitution *<FI>*	[1..1]			630
	Sector *<Sctr>*	[1..*]			630
{Or	Code *<Cd>*	[1..1]	CodeSet		631
Or}	Proprietary *<Prtry>*	[1..1]	±		631
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		632
Or	NonFinancialInstitution *<NFI>*	[1..1]	±		632
Or	CentralCounterParty *<CntrlCntrPty>*	[1..1]	CodeSet		632
Or}	Other *<Othr>*	[1..1]	CodeSet		632
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		633
	DirectionOrSide *<DrctnOrSd>*	[0..1]			633
{Or	Direction *<Drctn>*	[1..1]			633
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		634
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		634
Or}	CounterpartySide *<CtrPtySd>*	[1..1]	CodeSet		634
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	634
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	635
	ReportingExemption *<RptgXmptn>*	[0..1]			635
	Reason *<Rsn>*	[1..1]	Text		635
	Description *<Desc>*	[0..1]	Text		635
	OtherCounterparty *<OthrCtrPty>*	[1..1]		C6	635
	IdentificationType *<IdTp>*	[0..1]	±		636
	Nature *<Ntr>*	[0..1]			636
{Or	FinancialInstitution *<FI>*	[1..1]			637
	Sector *<Sctr>*	[1..*]			637
{Or	Code *<Cd>*	[1..1]	CodeSet		637
Or}	Proprietary *<Prtry>*	[1..1]	±		638

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		638
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		639
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		639
Or}	Other <*Othr*>	[1..1]	CodeSet		639
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		639
	Broker <*Brkr*>	[0..1]	±		640
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		640
	ClearingMember <*ClrMmb*>	[0..1]	±		640
	Beneficiary <*Bnfcry*>	[0..2]	±		640
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		641
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		641
	RelationshipRecord <*RltshRcrd*>	[0..*]			641
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		642
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		642
	RelationshipType <*RltshTp*>	[1..1]			643
{Or	Code <*Cd*>	[1..1]	CodeSet		643
Or}	Proprietary <*Prtry*>	[1..1]	Text		643
	Description <*Desc*>	[0..1]	Text		643
	Valuation <*Valtn*>	[0..1]	±	C12	644
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		644

8.1.21.7.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	628
	Identification <*Id*>	[1..1]	±		629
	Nature <*Ntr*>	[0..1]			630
{Or	FinancialInstitution <*FI*>	[1..1]			630
	Sector <*Sctr*>	[1..*]			630
{Or	Code <*Cd*>	[1..1]	CodeSet		631
Or}	Proprietary <*Prtry*>	[1..1]	±		631
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		632
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		632
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		632
Or}	Other <*Othr*>	[1..1]	CodeSet		632
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		633
	DirectionOrSide <*DrctnOrSd*>	[0..1]			633
{Or	Direction <*Drctn*>	[1..1]			633
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		634
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		634
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		634
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	634
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	635
	ReportingExemption <*RptgXmptn*>	[0..1]			635
	Reason <*Rsn*>	[1..1]	Text		635
	Description <*Desc*>	[0..1]	Text		635
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	635
	IdentificationType <*IdTp*>	[0..1]	±		636
	Nature <*Ntr*>	[0..1]			636
{Or	FinancialInstitution <*FI*>	[1..1]			637
	Sector <*Sctr*>	[1..*]			637
{Or	Code <*Cd*>	[1..1]	CodeSet		637
Or}	Proprietary <*Prtry*>	[1..1]	±		638
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		638
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		639

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		639
Or}	Other <*Othr*>	[1..1]	CodeSet		639
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		639
	Broker <*Brkr*>	[0..1]	±		640
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		640
	ClearingMember <*ClrMmb*>	[0..1]	±		640
	Beneficiary <*Bnfcry*>	[0..2]	±		640
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		641
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		641
	RelationshipRecord <*RltshRcrd*>	[0..*]			641
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		642
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		642
	RelationshipType <*RltshTp*>	[1..1]			643
{Or	Code <*Cd*>	[1..1]	CodeSet		643
Or}	Proprietary <*Prtry*>	[1..1]	Text		643
	Description <*Desc*>	[0..1]	Text		643

8.1.21.7.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	±		629
	Nature *<Ntr>*	[0..1]			630
{Or	FinancialInstitution *<FI>*	[1..1]			630
	Sector *<Sctr>*	[1..*]			630
{Or	Code *<Cd>*	[1..1]	CodeSet		631
Or}	Proprietary *<Prtry>*	[1..1]	±		631
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		632
Or	NonFinancialInstitution *<NFI>*	[1..1]	±		632
Or	CentralCounterParty *<CntrlCntrPty>*	[1..1]	CodeSet		632
Or}	Other *<Othr>*	[1..1]	CodeSet		632
	TradingCapacity *<TradgCpcty>*	[0..1]	CodeSet		633
	DirectionOrSide *<DrctnOrSd>*	[0..1]			633
{Or	Direction *<Drctn>*	[1..1]			633
	DirectionOfTheFirstLeg *<DrctnOfTheFrstLeg>*	[1..1]	CodeSet		634
	DirectionOfTheSecondLeg *<DrctnOfTheScndLeg>*	[0..1]	CodeSet		634
Or}	CounterpartySide *<CtrPtySd>*	[1..1]	CodeSet		634
	TraderLocation *<TradrLctn>*	[0..1]	CodeSet	C3	634
	BookingLocation *<BookgLctn>*	[0..1]	CodeSet	C3	635
	ReportingExemption *<RptgXmptn>*	[0..1]			635
	Reason *<Rsn>*	[1..1]	Text		635
	Description *<Desc>*	[0..1]	Text		635

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.21.7.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.21.7.1.1.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <*FI*>	[1..1]			630
	Sector <*Sctr*>	[1..*]			630
{Or	Code <*Cd*>	[1..1]	CodeSet		631
Or}	Proprietary <*Prtry*>	[1..1]	±		631
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		632
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		632
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		632
Or}	Other <*Othr*>	[1..1]	CodeSet		632

8.1.21.7.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			630
{Or	Code <*Cd*>	[1..1]	CodeSet		631
Or}	Proprietary <*Prtry*>	[1..1]	±		631
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		632

8.1.21.7.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		631
Or}	Proprietary *<Prtry>*	[1..1]	±		631

8.1.21.7.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 712

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

8.1.21.7.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.21.7.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.7.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 389 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		390
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		390
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		390
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		390

8.1.21.7.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.21.7.1.1.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.21.7.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 726

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

8.1.21.7.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Direction <*Drctn*>	[1..1]			633
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		634
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		634
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		634

8.1.21.7.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		634
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		634

8.1.21.7.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 720

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.1.21.7.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 720

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.1.21.7.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 720

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

8.1.21.7.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 706

Constraints

- **Country**

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

8.1.21.7.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 706

Constraints

- **Country**

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

8.1.21.7.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[1..1]	Text		635
	Description <*Desc*>	[0..1]	Text		635

8.1.21.7.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 736

8.1.21.7.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 734

8.1.21.7.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C6 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[0..1]	±		636
	Nature <*Ntr*>	[0..1]			636
{Or	FinancialInstitution <*FI*>	[1..1]			637
	Sector <*Sctr*>	[1..*]			637
{Or	Code <*Cd*>	[1..1]	CodeSet		637
Or}	Proprietary <*Prtry*>	[1..1]	±		638
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		638
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		639
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		639
Or}	Other <*Othr*>	[1..1]	CodeSet		639
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		639

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

8.1.21.7.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.21.7.1.1.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <*FI*>	[1..1]			637
	Sector <*Sctr*>	[1..*]			637
{Or	Code <*Cd*>	[1..1]	CodeSet		637
Or}	Proprietary <*Prtry*>	[1..1]	±		638
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		638
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		639
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		639
Or}	Other <*Othr*>	[1..1]	CodeSet		639

8.1.21.7.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			637
{Or	Code <*Cd*>	[1..1]	CodeSet		637
Or}	Proprietary <*Prtry*>	[1..1]	±		638
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		638

8.1.21.7.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		637
Or}	Proprietary <*Prtry*>	[1..1]	±		638

8.1.21.7.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 712

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

8.1.21.7.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.21.7.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.7.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 389 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		390
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		390
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		390
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		390

8.1.21.7.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.21.7.1.1.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.21.7.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.7.1.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.21.7.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.21.7.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.21.7.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.21.7.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.21.7.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.21.7.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		642
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		642
	RelationshipType <*RltshTp*>	[1..1]			643
{Or	Code <*Cd*>	[1..1]	CodeSet		643
Or}	Proprietary <*Prtry*>	[1..1]	Text		643
	Description <*Desc*>	[0..1]	Text		643

8.1.21.7.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 725

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

8.1.21.7.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 725

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

8.1.21.7.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		643
Or}	Proprietary <*Prtry*>	[1..1]	Text		643

8.1.21.7.1.1.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 710

8.1.21.7.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 734

8.1.21.7.1.1.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 734

8.1.21.7.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 231 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		232
	TimeStamp <*TmStmp*>	[0..1]	DateTime		232
	Type <*Tp*>	[0..1]	CodeSet		232
	Delta <*Dlta*>	[0..1]	Quantity		233

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

8.1.21.7.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 729

8.1.21.7.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following elements (see "CommonTradeDataReport72" on page 598 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractData <*CtrctData*>	[0..1]	±	C13, C44	598
	TransactionData <*TxData*>	[1..1]	±	C17	600
	ContractModification <*CtrctMod*>	[0..1]	±	C42	608

8.1.21.7.3 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C42 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 371 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		371
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		372
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		373

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReconciliationFlag Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

8.1.21.7.4 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		645
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		645
	TimeStamp <*TmStmp*>	[1..1]	DateTime		646

8.1.21.7.4.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 737

8.1.21.7.4.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 737

8.1.21.7.4.3 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time, to the nearest second, that a trade repository publicly disseminates trade data.

Datatype: "ISODateTime" on page 729

8.1.21.7.5 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 376 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	PlaceAndName *<PlcAndNm>*	[0..1]	Text		376
	Envelope *<Envlp>*	[1..1]	(External Schema)		376

Constraints

- **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.

8.1.21.8 TradeReportQuery18Choice

Definition: Defines the type of the query, a recurrent or an ad-hoc query.

Or	MessageElement**<*XML Tag*>**	Mult.	Type	Constr. No.	Page
{Or	AdHocQuery <*AdHocQry*>	[1..1]		C15	647
	TradeLifeCycleHistory <*TradLifeCyclHstry*>	[0..1]	Indicator		648
	MarginLifeCycleHistory <*MrgnLifeCyclHstry*>	[0..1]	Indicator		649
	OutstandingTradeIndicator <*OutsdngTradInd*>	[1..1]	Indicator		649
	TradePartyCriteria <*TradPtyCrit*>	[0..1]	±	C6	649
	FinancialInstrumentCriteria <*FinInstrmCrit*>	[0..1]	±	C7	650
	TimeCriteria <*TmCrit*>	[0..1]	±	C11	651
	OtherCriteria <*OthrCrit*>	[0..1]		C12	652
	ActionType <*ActnTp*>	[0..*]	CodeSet		652
	ExecutionVenue <*ExctnVn*>	[0..1]	±		653
	NatureOfCounterparty <*NtrOfCtrPty*>	[0..1]	CodeSet		653
	CorporateSector <*CorpSctr*>	[0..1]	±	C13	653
	AssetClass <*AsstClss*>	[0..*]	CodeSet		654
	ProductClassification <*PdctClssfctn*>	[0..1]	±		654
	Level <*Lvl*>	[0..1]	CodeSet		655
	EventType <*EvtTp*>	[0..*]	CodeSet		655
Or}	RecurrentQuery <*RcrntQry*>	[1..1]	±		656

8.1.21.8.1 AdHocQuery <AdHocQry>

Presence: [1..1]

Definition: Query criteria specifically applied to ad-hoc queries.

Impacted by: C15 "TimeCriteriaReportingDateTimeRule"

AdHocQuery <AdHocQry> contains the following **TradeQueryCriteria14** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TradeLifeCycleHistory <*TradLifeCyclHstry*>	[0..1]	Indicator		648
	MarginLifeCycleHistory <*MrgnLifeCyclHstry*>	[0..1]	Indicator		649
	OutstandingTradeIndicator <*OutsdngTradInd*>	[1..1]	Indicator		649
	TradePartyCriteria <*TradPtyCrit*>	[0..1]	±	C6	649
	FinancialInstrumentCriteria <*FinInstrmCrit*>	[0..1]	±	C7	650
	TimeCriteria <*TmCrit*>	[0..1]	±	C11	651
	OtherCriteria <*OthrCrit*>	[0..1]		C12	652
	ActionType <*ActnTp*>	[0..*]	CodeSet		652
	ExecutionVenue <*ExctnVn*>	[0..1]	±		653
	NatureOfCounterparty <*NtrOfCtrPty*>	[0..1]	CodeSet		653
	CorporateSector <*CorpSctr*>	[0..1]	±	C13	653
	AssetClass <*AsstClss*>	[0..*]	CodeSet		654
	ProductClassification <*PdctClssfctn*>	[0..1]	±		654
	Level <*Lvl*>	[0..1]	CodeSet		655
	EventType <*EvtTp*>	[0..*]	CodeSet		655

Constraints

- **TimeCriteriaReportingDateTimeRule**

  If TradeLifeCycleHistory equals false, then TimeCriteria/ReportingDateTime must be absent.

```
On Condition
    /TradeLifeCycleHistory is equal to value 'false'
Following Must be True
    /TimeCriteria/ReportingDateTime Must be absent
```

8.1.21.8.1.1 TradeLifeCycleHistory <TradLifeCyclHstry>

Presence: [0..1]

Definition: Field to define whether the query response file will include all reports submitted for a trade [true] or only the current state of the trade [false].

If false is selected, the reporting timestamp field cannot be used.

Usage: In case TradeLifeCycleHistory is not reported, the filter shall not be used to query the database of Trade Repository.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.8.1.2 MarginLifeCycleHistory <MrgnLifeCyclHstry>

Presence: [0..1]

Definition: Field to define whether the query response file will include all reports submitted for a margin [true] or only the current state of the margin [false].

If false is selected, the reporting timestamp field cannot be used.

Usage: In case MarginLifeCycleHistory is not reported, the filter shall not be used to query the database of Trade Repository.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.8.1.3 OutstandingTradeIndicator <OutsdngTradInd>

Presence: [1..1]

Definition: Field to define whether if the query response file will include all trades or only the outstanding trades.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.8.1.4 TradePartyCriteria <TradPtyCrit>

Presence: [0..1]

Definition: Query criteria related to counterparties.

Impacted by: C6 "OneElementPresentRule"

TradePartyCriteria <TradPtyCrit> contains the following elements (see "TradePartyQueryCriteria7" on page 373 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Operator <*Oprtr*>	[1..1]	CodeSet		373
	ReportingCounterparty <*RptgCtrPty*>	[0..1]	±		374
	OtherCounterparty <*OthrCtrPty*>	[0..1]	±		374
	Beneficiary <*Bnfcry*>	[0..1]	±		374
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		374
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		375
	Broker <*Brkr*>	[0..1]	±		375
	CCP <*CCP*>	[0..1]	±		375
	ClearingMember <*ClrMmb*>	[0..1]	±		375

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.21.8.1.5 FinancialInstrumentCriteria <FinInstrmCrit>

Presence: [0..1]

Definition: Indicates the query criteria related to financial instruments.

Impacted by: C7 "OneElementPresentRule"

FinancialInstrumentCriteria <FinInstrmCrit> contains the following elements (see "TradeSecurityIdentificationQueryCriteria3" on page 422 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Operator <*Oprtr*>	[1..1]	CodeSet		422
	Identification <*Id*>	[0..*]	±		422
	ContractType <*CtrctTp*>	[0..*]	CodeSet		423
	ISIN <*ISIN*>	[0..*]		C8	423
	Identifier <*Idr*>	[0..*]	IdentifierSet		424
	NotReported <*NotRptd*>	[0..1]	CodeSet		424
	UniqueProductIdentifier <*UnqPdctIdr*>	[0..*]		C9	424
	Identifier <*Idr*>	[0..*]	Text		424
	NotReported <*NotRptd*>	[0..1]	CodeSet		424
	UnderlyingInstrumentIdentification <*UndrlygInstrmId*>	[0..*]	±		425

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.21.8.1.6 TimeCriteria <TmCrit>

Presence: [0..1]

Definition: Query criteria related to time values.

Impacted by: C11 "OneElementPresentRule"

TimeCriteria <TmCrit> contains the following elements (see "TradeDateTimeQueryCriteria6" on page 394 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingDateTime <*RptgDtTm*>	[0..1]	±		395
	ExecutionDateTime <*ExctnDtTm*>	[0..1]	±		396
	MaturityDate <*MtrtyDt*>	[0..1]			396
{Or	Range <*Rg*>	[1..1]			396
	FromDate <*FrDt*>	[0..1]	Date		396
	ToDate <*ToDt*>	[1..1]	Date		397
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		397
	EffectiveDate <*FctvDt*>	[0..1]			397
	FromDate <*FrDt*>	[0..1]	Date		397
	ToDate <*ToDt*>	[1..1]	Date		397
	ValuationDateTime <*ValtnDtTm*>	[0..1]	±		397
	ExpirationDate <*XprtnDt*>	[0..1]			398
{Or	Range <*Rg*>	[1..1]			398
	FromDate <*FrDt*>	[0..1]	Date		398
	ToDate <*ToDt*>	[1..1]	Date		398
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		398
	EarlyTerminationDate <*EarlyTermntnDt*>	[0..1]			399
	FromDate <*FrDt*>	[0..1]	Date		399
	ToDate <*ToDt*>	[1..1]	Date		399
	CollateralTimeStamp <*CollTmStmp*>	[0..1]			399
{Or	Range <*Rg*>	[1..1]	±		399
Or}	NotReported <*NotRptd*>	[1..1]	CodeSet		400
	HistoricalAsOfDate <*HstrclAsOfDt*>	[0..1]	Date		400

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.21.8.1.7 OtherCriteria <OthrCrit>

Presence: [0..1]

Definition: Query criteria related to other fields.

Impacted by: C12 "OneElementPresentRule"

OtherCriteria <OthrCrit> contains the following **TradeAdditionalQueryCriteria9** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ActionType *<ActnTp>*	[0..*]	CodeSet		652
	ExecutionVenue *<ExctnVn>*	[0..1]	±		653
	NatureOfCounterparty *<NtrOfCtrPty>*	[0..1]	CodeSet		653
	CorporateSector *<CorpSctr>*	[0..1]	±	C13	653
	AssetClass *<AsstClss>*	[0..*]	CodeSet		654
	ProductClassification *<PdctClssfctn>*	[0..1]	±		654
	Level *<Lvl>*	[0..1]	CodeSet		655
	EventType *<EvtTp>*	[0..*]	CodeSet		655

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.21.8.1.7.1 ActionType <ActnTp>

Presence: [0..*]

Definition: Code list of the action types allowed as query criteria.

Datatype: "TransactionOperationType8Code" on page 727

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.

CodeName	Name	Definition
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.

8.1.21.8.1.7.2 ExecutionVenue <ExctnVn>

Presence: [0..1]

Definition: Indicates the execution venue of the reported transaction.

ExecutionVenue <ExctnVn> contains one of the following elements (see "SecuritiesTradeVenueCriteria1Choice" on page 170 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	MIC <*MIC*>	[1..*]	IdentifierSet		170
Or}	AnyMIC <*AnyMIC*>	[1..1]	CodeSet		170

8.1.21.8.1.7.3 NatureOfCounterparty <NtrOfCtrPty>

Presence: [0..1]

Definition: Indicates the nature of the reporting counterparty (if is a CCP, a financial, non-financial counterparty or other type of counterparty).

Datatype: "PartyNatureType1Code" on page 721

CodeName	Name	Definition
OTHR	Other	Other type of issuer.
NFIN	NonFinancialInstitution	Issuer is a non-financial institution.
FIIN	FinancialInstitution	Issuer is a financial institution.
CCPS	CentralCounterparty	Issuer is a central counterparty.

8.1.21.8.1.7.4 CorporateSector <CorpSctr>

Presence: [0..1]

Definition: Specifies the corporate sector of the reporting counterparty.

Impacted by: C13 "OneElementPresentRule"

CorporateSector <CorpSctr> contains the following elements (see "CorporateSectorCriteria6" on page 383 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	FinancialInstitutionSector *<FISctr>*	[0..*]	CodeSet		383
	NonFinancialInstitutionSector *<NFISctr>*	[0..*]	CodeSet		384
	NotReported *<NotRptd>*	[0..1]	CodeSet		385

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /FinancialInstitutionSector[*] Must be present
 Or    /NonFinancialInstitutionSector[*] Must be present
 Or    /NotReported Must be present
```

8.1.21.8.1.7.5 AssetClass <AsstClss>

Presence: [0..*]

Definition: Code list of available values for asset class criteria.

Datatype: "ProductType4Code" on page 722

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.1.21.8.1.7.6 ProductClassification <PdctClssfctn>

Presence: [0..1]

Definition: Indicates the product classification of the reported transaction.

ProductClassification <PdctClssfctn> contains the following elements (see "ProductClassificationCriteria1" on page 426 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	ClassificationFinancialInstrument *<ClssfctnFinInstrm>*	[0..*]	IdentifierSet		426
	UniqueProductIdentifier *<UnqPdctIdr>*	[0..*]	Text		426

8.1.21.8.1.7.7 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Datatype: "ModificationLevel1Code" on page 718

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

8.1.21.8.1.7.8 EventType <EvtTp>

Presence: [0..*]

Definition: Classification of derivative event type.

Datatype: "DerivativeEventType3Code" on page 707

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.

CodeName	Name	Definition
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

8.1.21.8.2 RecurrentQuery <RcrntQry>

Presence: [1..1]

Definition: Query criteria specifically applied to recurrent queries.

RecurrentQuery <RcrntQry> contains the following elements (see "TradeRecurrentQuery7" on page 680 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	QueryType <*QryTp*>	[1..1]	Text		681
	Frequency <*Frqcy*>	[1..*]	±	C3, C4, C5	681
	ValidUntil <*VldUntil*>	[1..1]	Date		681

8.1.21.9 TradeData43

Definition: Provides details of a new trade transaction report.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	CounterpartySpecificData <*CtrPtySpcfcData*>	[1..2]			658
	Counterparty <*CtrPty*>	[1..1]			660
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	662
	Identification <*Id*>	[1..1]	±		663
	Nature <*Ntr*>	[0..1]			664
{Or	FinancialInstitution <*FI*>	[1..1]			664
	Sector <*Sctr*>	[1..*]			664
{Or	Code <*Cd*>	[1..1]	CodeSet		665
Or}	Proprietary <*Prtry*>	[1..1]	±		665
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		666
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		666
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		666
Or}	Other <*Othr*>	[1..1]	CodeSet		666
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		667
	DirectionOrSide <*DrctnOrSd*>	[0..1]			667
{Or	Direction <*Drctn*>	[1..1]			667
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		668
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		668
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	668
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	669
	ReportingExemption <*RptgXmptn*>	[0..1]			669
	Reason <*Rsn*>	[1..1]	Text		669
	Description <*Desc*>	[0..1]	Text		669
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	669
	IdentificationType <*IdTp*>	[0..1]	±		670
	Nature <*Ntr*>	[0..1]			670
{Or	FinancialInstitution <*FI*>	[1..1]			671
	Sector <*Sctr*>	[1..*]			671
{Or	Code <*Cd*>	[1..1]	CodeSet		671
Or}	Proprietary <*Prtry*>	[1..1]	±		672

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		672
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		673
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		673
Or}	Other <*Othr*>	[1..1]	CodeSet		673
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		673
	Broker <*Brkr*>	[0..1]	±		674
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		674
	ClearingMember <*ClrMmb*>	[0..1]	±		674
	Beneficiary <*Bnfcry*>	[0..2]	±		674
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		675
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		675
	RelationshipRecord <*RltshRcrd*>	[0..*]			675
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		676
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		676
	RelationshipType <*RltshTp*>	[1..1]			677
{Or	Code <*Cd*>	[1..1]	CodeSet		677
Or}	Proprietary <*Prtry*>	[1..1]	Text		677
	Description <*Desc*>	[0..1]	Text		677
	Valuation <*Valtn*>	[0..1]	±	C12	678
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		678
	CommonTradeData <*CmonTradData*>	[1..1]	±		678
	Level <*Lvl*>	[0..1]	CodeSet		678
	TechnicalAttributes <*TechAttrbts*>	[0..1]	±	C42	679
	PublicDisseminationData <*PblcDssmntnData*>	[0..1]			679
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		679
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		680
	TimeStamp <*TmStmp*>	[1..1]	DateTime		680
	SupplementaryData <*SplmtryData*>	[0..*]	±	C11	680

8.1.21.9.1 CounterpartySpecificData <CtrPtySpcfcData>

Presence: [1..2]

Definition: Data specific to counterparties and related fields.

CounterpartySpecificData <CtrPtySpcfcData> contains the following **CounterpartySpecificData36** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Counterparty <*CtrPty*>	[1..1]			660
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	662
	Identification <*Id*>	[1..1]	±		663
	Nature <*Ntr*>	[0..1]			664
{Or	FinancialInstitution <*FI*>	[1..1]			664
	Sector <*Sctr*>	[1..*]			664
{Or	Code <*Cd*>	[1..1]	CodeSet		665
Or}	Proprietary <*Prtry*>	[1..1]	±		665
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		666
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		666
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		666
Or}	Other <*Othr*>	[1..1]	CodeSet		666
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		667
	DirectionOrSide <*DrctnOrSd*>	[0..1]			667
{Or	Direction <*Drctn*>	[1..1]			667
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		668
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		668
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	668
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	669
	ReportingExemption <*RptgXmptn*>	[0..1]			669
	Reason <*Rsn*>	[1..1]	Text		669
	Description <*Desc*>	[0..1]	Text		669
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	669
	IdentificationType <*IdTp*>	[0..1]	±		670
	Nature <*Ntr*>	[0..1]			670
{Or	FinancialInstitution <*FI*>	[1..1]			671
	Sector <*Sctr*>	[1..*]			671
{Or	Code <*Cd*>	[1..1]	CodeSet		671
Or}	Proprietary <*Prtry*>	[1..1]	±		672

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		672
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		673
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		673
Or}	Other <*Othr*>	[1..1]	CodeSet		673
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		673
	Broker <*Brkr*>	[0..1]	±		674
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		674
	ClearingMember <*ClrMmb*>	[0..1]	±		674
	Beneficiary <*Bnfcry*>	[0..2]	±		674
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		675
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		675
	RelationshipRecord <*RltshRcrd*>	[0..*]			675
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		676
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		676
	RelationshipType <*RltshTp*>	[1..1]			677
{Or	Code <*Cd*>	[1..1]	CodeSet		677
Or}	Proprietary <*Prtry*>	[1..1]	Text		677
	Description <*Desc*>	[0..1]	Text		677
	Valuation <*Valtn*>	[0..1]	±	C12	678
	ReportingTimeStamp <*RptgTmStmp*>	[0..1]	DateTime		678

8.1.21.9.1.1 Counterparty <CtrPty>

Presence: [1..1]

Definition: Data specific to counterparties of the reported transaction/position.

Counterparty <CtrPty> contains the following **TradeCounterpartyReport20** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ReportingCounterparty <*RptgCtrPty*>	[1..1]		C5	662
	Identification <*Id*>	[1..1]	±		663
	Nature <*Ntr*>	[0..1]			664
{Or	FinancialInstitution <*FI*>	[1..1]			664
	Sector <*Sctr*>	[1..*]			664
{Or	Code <*Cd*>	[1..1]	CodeSet		665
Or}	Proprietary <*Prtry*>	[1..1]	±		665
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		666
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		666
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		666
Or}	Other <*Othr*>	[1..1]	CodeSet		666
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		667
	DirectionOrSide <*DrctnOrSd*>	[0..1]			667
{Or	Direction <*Drctn*>	[1..1]			667
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		668
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		668
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	668
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	669
	ReportingExemption <*RptgXmptn*>	[0..1]			669
	Reason <*Rsn*>	[1..1]	Text		669
	Description <*Desc*>	[0..1]	Text		669
	OtherCounterparty <*OthrCtrPty*>	[1..1]		C6	669
	IdentificationType <*IdTp*>	[0..1]	±		670
	Nature <*Ntr*>	[0..1]			670
{Or	FinancialInstitution <*FI*>	[1..1]			671
	Sector <*Sctr*>	[1..*]			671
{Or	Code <*Cd*>	[1..1]	CodeSet		671
Or}	Proprietary <*Prtry*>	[1..1]	±		672
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		672
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		673

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		673
Or}	Other <*Othr*>	[1..1]	CodeSet		673
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		673
	Broker <*Brkr*>	[0..1]	±		674
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		674
	ClearingMember <*ClrMmb*>	[0..1]	±		674
	Beneficiary <*Bnfcry*>	[0..2]	±		674
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		675
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		675
	RelationshipRecord <*RltshRcrd*>	[0..*]			675
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		676
	EndRelationshipParty <*EndRltshPty*>	[1..1]	CodeSet		676
	RelationshipType <*RltshTp*>	[1..1]			677
{Or	Code <*Cd*>	[1..1]	CodeSet		677
Or}	Proprietary <*Prtry*>	[1..1]	Text		677
	Description <*Desc*>	[0..1]	Text		677

8.1.21.9.1.1.1 ReportingCounterparty <RptgCtrPty>

Presence: [1..1]

Definition: Identification of the counterparty to a derivative transaction who is fulfilling its reporting obligation in the present report.

Impacted by: C5 "OneElementPresentRule"

ReportingCounterparty <RptgCtrPty> contains the following **Counterparty45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	±		663
	Nature <*Ntr*>	[0..1]			664
{Or	FinancialInstitution <*FI*>	[1..1]			664
	Sector <*Sctr*>	[1..*]			664
{Or	Code <*Cd*>	[1..1]	CodeSet		665
Or}	Proprietary <*Prtry*>	[1..1]	±		665
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		666
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		666
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		666
Or}	Other <*Othr*>	[1..1]	CodeSet		666
	TradingCapacity <*TradgCpcty*>	[0..1]	CodeSet		667
	DirectionOrSide <*DrctnOrSd*>	[0..1]			667
{Or	Direction <*Drctn*>	[1..1]			667
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		668
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		668
	TraderLocation <*TradrLctn*>	[0..1]	CodeSet	C3	668
	BookingLocation <*BookgLctn*>	[0..1]	CodeSet	C3	669
	ReportingExemption <*RptgXmptn*>	[0..1]			669
	Reason <*Rsn*>	[1..1]	Text		669
	Description <*Desc*>	[0..1]	Text		669

Constraints

- **OneElementPresentRule**

  At least one element must be present.

8.1.21.9.1.1.1.1 Identification <Id>

Presence: [1..1]

Definition: Unique code identifying the reporting counterparty of the contract.

Identification <Id> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.21.9.1.1.1.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the reporting counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution <*FI*>	[1..1]			664
	Sector <*Sctr*>	[1..*]			664
{Or	Code <*Cd*>	[1..1]	CodeSet		665
Or}	Proprietary <*Prtry*>	[1..1]	±		665
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		666
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		666
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		666
Or}	Other <*Othr*>	[1..1]	CodeSet		666

8.1.21.9.1.1.1.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]			664
{Or	Code <*Cd*>	[1..1]	CodeSet		665
Or}	Proprietary <*Prtry*>	[1..1]	±		665
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		666

8.1.21.9.1.1.1.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		665
Or}	Proprietary *<Prtry>*	[1..1]	±		665

8.1.21.9.1.1.1.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 712

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

8.1.21.9.1.1.1.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Identification *<Id>*	[1..1]	Text		382
	SchemeName *<SchmeNm>*	[0..1]	Text		382
	Issuer *<Issr>*	[0..1]	Text		382

8.1.21.9.1.1.1.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.9.1.1.1.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 389 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]	±		390
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		390
	DirectlyLinkedActivity *<DrctlyLkdActvty>*	[0..1]	Indicator		390
	FederalInstitution *<FdrlInstn>*	[0..1]	Indicator		390

8.1.21.9.1.1.1.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.21.9.1.1.1.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.21.9.1.1.1.3 TradingCapacity <TradgCpcty>

Presence: [0..1]

Definition: Identifies the trading capacity of the seller.

Datatype: "TradingCapacity7Code" on page 726

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

8.1.21.9.1.1.1.4 DirectionOrSide <DrctnOrSd>

Presence: [0..1]

Definition: Indicates the direction or side of the derivative transaction from the perspective of the reporting counterparty.

Usage:

CounterpartySide should be used for the instruments such as most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards); most options and option-like contracts including swaptions, caps and floors; credit default swaps; variance, volatility and correlation swaps; contracts for difference and spreadbets.

DirectionOrSide <DrctnOrSd> contains one of the following **Direction4Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Direction <*Drctn*>	[1..1]			667
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		668
Or}	CounterpartySide <*CtrPtySd*>	[1..1]	CodeSet		668

8.1.21.9.1.1.1.4.1 Direction <Drctn>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker).

Usage:

DirectionOfTheFirstLeg should be used for most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) as well as for the foreign exchange swaps, forwards and non-deliverable forwards.

Direction <Drctn> contains the following **Direction2** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DirectionOfTheFirstLeg <*DrctnOfTheFrstLeg*>	[1..1]	CodeSet		668
	DirectionOfTheSecondLeg <*DrctnOfTheScndLeg*>	[0..1]	CodeSet		668

8.1.21.9.1.1.1.4.1.1 DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the first leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 720

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.1.21.9.1.1.1.4.1.2 DirectionOfTheSecondLeg <DrctnOfTheScndLeg>

Presence: [0..1]

Definition: Identifies whether the reporting counterparty is the payer (Taker) or the receiver (Maker) of the second leg as determined at the time of transaction.

Datatype: "OptionParty3Code" on page 720

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.1.21.9.1.1.1.4.2 CounterpartySide <CtrPtySd>

Presence: [1..1]

Definition: Identifies whether the reporting counterparty is the buyer or the seller as determined at the time of transaction.

Datatype: "OptionParty1Code" on page 720

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

8.1.21.9.1.1.1.5 TraderLocation <TradrLctn>

Presence: [0..1]

Definition: Location of the trading desk or trader responsible for the decision of entering into or execution of the transaction.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 706

Constraints

- **Country**

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

8.1.21.9.1.1.1.6 BookingLocation <BookgLctn>

Presence: [0..1]

Definition: Location of the trade party or the branch/office of the trade party to which the transaction is booked.

Impacted by: C3 "Country"

Datatype: "CountryCode" on page 706

Constraints

- **Country**

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

8.1.21.9.1.1.1.7 ReportingExemption <RptgXmptn>

Presence: [0..1]

Definition: Provides details on the reporting exemption of a counterparty.

ReportingExemption <RptgXmptn> contains the following **ReportingExemption1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Reason <*Rsn*>	[1..1]	Text		669
	Description <*Desc*>	[0..1]	Text		669

8.1.21.9.1.1.1.7.1 Reason <Rsn>

Presence: [1..1]

Definition: Code specifying exemption applicable to a counterparty.

Datatype: "Max4Text" on page 736

8.1.21.9.1.1.1.7.2 Description <Desc>

Presence: [0..1]

Definition: Textual description of applicable exemption.

Datatype: "Max1000Text" on page 734

8.1.21.9.1.1.2 OtherCounterparty <OthrCtrPty>

Presence: [1..1]

Definition: Identification of the other counterparty to a derivative transaction.

Impacted by: C6 "OneElementPresentRule"

OtherCounterparty <OthrCtrPty> contains the following **Counterparty46** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	IdentificationType <*IdTp*>	[0..1]	±		670
	Nature <*Ntr*>	[0..1]			670
{Or	FinancialInstitution <*FI*>	[1..1]			671
	Sector <*Sctr*>	[1..*]			671
{Or	Code <*Cd*>	[1..1]	CodeSet		671
Or}	Proprietary <*Prtry*>	[1..1]	±		672
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		672
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		673
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		673
Or}	Other <*Othr*>	[1..1]	CodeSet		673
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		673

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /IdentificationType Must be present
 Or    /Nature Must be present
 Or    /ReportingObligation Must be present
```

8.1.21.9.1.1.2.1 IdentificationType <IdTp>

Presence: [0..1]

Definition: Indicates if the counterparty is a legal entity or a natural person.

IdentificationType <IdTp> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.21.9.1.1.2.2 Nature <Ntr>

Presence: [0..1]

Definition: Indicates if the counterparty is a central counterparty, a financial, non-financial counterparty or other type of counterparty in accordance with regulation.

Nature <Ntr> contains one of the following **CounterpartyTradeNature15Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	FinancialInstitution *<FI>*	[1..1]			671
	Sector *<Sctr>*	[1..*]			671
{Or	Code *<Cd>*	[1..1]	CodeSet		671
Or}	Proprietary *<Prtry>*	[1..1]	±		672
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		672
Or	NonFinancialInstitution *<NFI>*	[1..1]	±		673
Or	CentralCounterParty *<CntrlCntrPty>*	[1..1]	CodeSet		673
Or}	Other *<Othr>*	[1..1]	CodeSet		673

8.1.21.9.1.1.2.2.1 FinancialInstitution <FI>

Presence: [1..1]

Definition: Indicates that counterparty is a financial institution.

FinancialInstitution <FI> contains the following **FinancialInstitutionSector1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	Sector *<Sctr>*	[1..*]			671
{Or	Code *<Cd>*	[1..1]	CodeSet		671
Or}	Proprietary *<Prtry>*	[1..1]	±		672
	ClearingThreshold *<ClrThrshld>*	[0..1]	Indicator		672

8.1.21.9.1.1.2.2.1.1 Sector <Sctr>

Presence: [1..*]

Definition: Specifies the nature of the counterparty business activities.

Sector <Sctr> contains one of the following **FinancialPartyClassification2Choice** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Code *<Cd>*	[1..1]	CodeSet		671
Or}	Proprietary *<Prtry>*	[1..1]	±		672

8.1.21.9.1.1.2.2.1.1.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty via a pre-determined code list.

Datatype: "FinancialPartySectorType3Code" on page 712

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

8.1.21.9.1.1.2.2.1.1.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the business activities of the counterparty using a proprietary identification scheme.

Proprietary <Prtry> contains the following elements (see "GenericIdentification175" on page 381 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Identification <*Id*>	[1..1]	Text		382
	SchemeName <*SchmeNm*>	[0..1]	Text		382
	Issuer <*Issr*>	[0..1]	Text		382

8.1.21.9.1.1.2.2.1.2 ClearingThreshold <ClrThrshld>

Presence: [0..1]

Definition: Information whether the counterparty is above the clearing threshold.

Usage: If the element is not present, the ClearingThreshold is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.9.1.1.2.2.2 NonFinancialInstitution <NFI>

Presence: [1..1]

Definition: Indicates that counterparty is a non financial institution.

NonFinancialInstitution <NFI> contains the following elements (see "NonFinancialInstitutionSector10" on page 389 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Sector <*Sctr*>	[1..*]	±		390
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		390
	DirectlyLinkedActivity <*DrctlyLkdActvty*>	[0..1]	Indicator		390
	FederalInstitution <*FdrlInstn*>	[0..1]	Indicator		390

8.1.21.9.1.1.2.2.3 CentralCounterParty <CntrlCntrPty>

Presence: [1..1]

Definition: Indicates that reporting party is a central counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.21.9.1.1.2.2.4 Other <Othr>

Presence: [1..1]

Definition: Indicates that reporting party is other type of counterparty.

Datatype: "NoReasonCode" on page 719

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

8.1.21.9.1.1.2.3 ReportingObligation <RptgOblgtn>

Presence: [0..1]

Definition: Indicator of whether the counterparty 2 has the reporting obligation (irrespective of who is responsible and legally liable for its reporting).

Usage: If the element is not present, the ReportingObligation is False.

Datatype: One of the following values must be used (see "TrueFalseIndicator" on page 732):

- *Meaning When True:* True
- *Meaning When False:* False

8.1.21.9.1.1.3 Broker <Brkr>

Presence: [0..1]

Definition: Identification of the entity [party] acting as an intermediary which [who] arranges the transaction for the reporting counterparty ("arranging broker").

Broker <Brkr> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.21.9.1.1.4 SubmittingAgent <SubmitgAgt>

Presence: [0..1]

Definition: Identification of the party that ultimately submits the report to the trade repository.

SubmittingAgent <SubmitgAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	LEI *<LEI>*	[1..1]	IdentifierSet		429
Or	Other *<Othr>*	[1..1]	±		429
Or}	AnyBIC *<AnyBIC>*	[1..1]	IdentifierSet	C2	429

8.1.21.9.1.1.5 ClearingMember <ClrMmb>

Presence: [0..1]

Definition: Identifies the clearing member through which a derivative transaction is cleared at a central counterparty (CCP). The element applies to transactions under the agency clearing model and the principal clearing model.

ClearingMember <ClrMmb> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	Legal *<Lgl>*	[1..1]	±		433
Or}	Natural *<Ntrl>*	[1..1]	±		433

8.1.21.9.1.1.6 Beneficiary <Bnfcry>

Presence: [0..2]

Definition: Identification of the beneficiary of a derivative transaction, that is a party that is subject to the rights and obligations arising from the contract.

Usage: In case of two occurances of beneficiary, the first iteration should always be the beneficiary 1 of the counterparty 1 and the second iteration is the beneficiary 2 of the counterparty 2. In case of single occurance of Beneficiary, RelationshipRecord should be provided.

Beneficiary <Bnfcry> contains one of the following elements (see "PartyIdentification248Choice" on page 433 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Legal <*Lgl*>	[1..1]	±		433
Or}	Natural <*Ntrl*>	[1..1]	±		433

8.1.21.9.1.1.7 EntityResponsibleForReport <NttyRspnsblForRpt>

Presence: [0..1]

Definition: According to jurisdictional requirements, identification of the entity with the legal obligation or responsibility to report.

EntityResponsibleForReport <NttyRspnsblForRpt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.21.9.1.1.8 ExecutionAgent <ExctnAgt>

Presence: [0..2]

Definition: Identification of the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Usage: In case of two occurances of ExecutionAgent, the first iteration should always be the execution agent 1 of the counterparty 1 and the second iteration is the execution agent 2 of the counterparty 2. In case of single occurance of ExecutionAgent, RelationshipRecord should be provided.

ExecutionAgent <ExctnAgt> contains one of the following elements (see "OrganisationIdentification15Choice" on page 429 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	LEI <*LEI*>	[1..1]	IdentifierSet		429
Or	Other <*Othr*>	[1..1]	±		429
Or}	AnyBIC <*AnyBIC*>	[1..1]	IdentifierSet	C2	429

8.1.21.9.1.1.9 RelationshipRecord <RltshRcrd>

Presence: [0..*]

Definition: Specifies the relationship record between two parties part of the transaction.

RelationshipRecord <RltshRcrd> contains the following **TradeCounterpartyRelationshipRecord1** elements

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
	StartRelationshipParty *<StartRltshPty>*	[1..1]	CodeSet		676
	EndRelationshipParty *<EndRltshPty>*	[1..1]	CodeSet		676
	RelationshipType *<RltshTp>*	[1..1]			677
{Or	Code *<Cd>*	[1..1]	CodeSet		677
Or}	Proprietary *<Prtry>*	[1..1]	Text		677
	Description *<Desc>*	[0..1]	Text		677

8.1.21.9.1.1.9.1 StartRelationshipParty <StartRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the start of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 725

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

8.1.21.9.1.1.9.2 EndRelationshipParty <EndRltshPty>

Presence: [1..1]

Definition: Specifies type of counterparty at the end of a directional relationship.

Datatype: "TradeCounterpartyType1Code" on page 725

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.

CodeName	Name	Definition
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

8.1.21.9.1.1.9.3 RelationshipType <RltshTp>

Presence: [1..1]

Definition: Type of relationship between two parties.

Usage: RelationshipType is always in the direction of the StartRelationshipParty to EndRelationshipParty.

RelationshipType <RltshTp> contains one of the following **TradeCounterpartyRelationship1Choice** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Code <*Cd*>	[1..1]	CodeSet		677
Or}	Proprietary <*Prtry*>	[1..1]	Text		677

8.1.21.9.1.1.9.3.1 Code <Cd>

Presence: [1..1]

Definition: Classification of the party relationship via a pre-determined code list.

Datatype: "ExternalPartyRelationshipType1Code" on page 710

8.1.21.9.1.1.9.3.2 Proprietary <Prtry>

Presence: [1..1]

Definition: Classification of the party relationship using a proprietary identification scheme.

Datatype: "Max100Text" on page 734

8.1.21.9.1.1.9.4 Description <Desc>

Presence: [0..1]

Definition: Provides description of other type of relationship between two parties.

Usage: Description is to be used only when RelationshipType is not precisely indicating the type of relationship between parties to the transaction.

Datatype: "Max1000Text" on page 734

8.1.21.9.1.2 Valuation <Valtn>

Presence: [0..1]

Definition: Data specific to the valuation of the transaction.

Impacted by: C12 "OneElementPresentRule"

Valuation <Valtn> contains the following elements (see "ContractValuationData8" on page 231 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractValue <*CtrctVal*>	[0..1]	±		232
	TimeStamp <*TmStmp*>	[0..1]	DateTime		232
	Type <*Tp*>	[0..1]	CodeSet		232
	Delta <*Dlta*>	[0..1]	Quantity		233

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /ContractValue Must be present
 Or    /TimeStamp Must be present
 Or    /Type Must be present
 Or    /Delta Must be present
```

8.1.21.9.1.3 ReportingTimeStamp <RptgTmStmp>

Presence: [0..1]

Definition: Indicates the date and time of the submission of the report to the trade repository.

Datatype: "ISODateTime" on page 729

8.1.21.9.2 CommonTradeData <CmonTradData>

Presence: [1..1]

Definition: Data specifically related to transaction.

CommonTradeData <CmonTradData> contains the following elements (see "CommonTradeDataReport71" on page 611 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	ContractData <*CtrctData*>	[0..1]	±	C13, C44	612
	TransactionData <*TxData*>	[1..1]	±	C17	614

8.1.21.9.3 Level <Lvl>

Presence: [0..1]

Definition: Information concerning the reported transaction level type.

Usage: The absence of the code will imply the default value Transaction (TCTN).

Datatype: "ModificationLevel1Code" on page 718

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

8.1.21.9.4 TechnicalAttributes <TechAttrbts>

Presence: [0..1]

Definition: Specifies technical attributes of the message.

Impacted by: C42 "OneElementPresentRule"

TechnicalAttributes <TechAttrbts> contains the following elements (see "TechnicalAttributes5" on page 371 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	TechnicalRecordIdentification <*TechRcrdId*>	[0..1]	Text		371
	ReconciliationFlag <*RcncltnFlg*>	[0..1]	CodeSet		372
	ReportReceiptTimeStamp <*RptRctTmStmp*>	[0..1]	DateTime		373

Constraints

- **OneElementPresentRule**

  At least one element must be present.

```
Following Must be True
    /TechnicalRecordIdentification Must be present
 Or    /ReconciliationFlag Must be present
 Or    /ReportReceiptTimeStamp Must be present
```

8.1.21.9.5 PublicDisseminationData <PblcDssmntnData>

Presence: [0..1]

Definition: Information regarding the public dissemination of trade data.

PublicDisseminationData <PblcDssmntnData> contains the following **DisseminationData1** elements

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	DisseminationIdentifier <*DssmntnIdr*>	[1..1]	Text		679
	OriginalDisseminationIdentifier <*OrgnlDssmntnIdr*>	[0..1]	Text		680
	TimeStamp <*TmStmp*>	[1..1]	DateTime		680

8.1.21.9.5.1 DisseminationIdentifier <DssmntnIdr>

Presence: [1..1]

Definition: Trade repository generated unique and random identifier for each publicly disseminated message.

Datatype: "Max52Text" on page 737

8.1.21.9.5.2 OriginalDisseminationIdentifier <OrgnlDssmntnIdr>

Presence: [0..1]

Definition: Trade repository generated unique and random identifier of the original, publicly-disseminated swap transaction and pricing data.

Usage: OriginalDisseminationIdentifier is applicable only for action types other than New.

Datatype: "Max52Text" on page 737

8.1.21.9.5.3 TimeStamp <TmStmp>

Presence: [1..1]

Definition: Date and time, to the nearest second, that a trade repository publicly disseminates trade data.

Datatype: "ISODateTime" on page 729

8.1.21.9.6 SupplementaryData <SplmtryData>

Presence: [0..*]

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

Impacted by: C11 "SupplementaryDataRule"

SupplementaryData <SplmtryData> contains the following elements (see "SupplementaryData1" on page 376 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	PlaceAndName <*PlcAndNm*>	[0..1]	Text		376
	Envelope <*Envlp*>	[1..1]	(External Schema)		376

Constraints

- **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.

8.1.21.10 TradeRecurrentQuery7

Definition: Recurrent query criteria.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	QueryType <*QryTp*>	[1..1]	Text		681
	Frequency <*Frqcy*>	[1..*]	±	C3, C4, C5	681
	ValidUntil <*VldUntil*>	[1..1]	Date		681

8.1.21.10.1 QueryType <QryTp>

Presence: [1..1]

Definition: Defines the type of recurrent query which is requested.

Datatype: "Max1000Text" on page 734

8.1.21.10.2 Frequency <Frqcy>

Presence: [1..*]

Definition: Defines the requested frequency of the recurrent query.

Impacted by: C3 "Frequency1Rule", C4 "Frequency2Rule", C5 "Frequency3Rule"

Frequency <Frqcy> contains the following elements (see "TradeQueryExecutionFrequency3" on page 172 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	FrequencyType <*FrqcyTp*>	[1..1]	CodeSet		172
	DeliveryDay <*DlvryDay*>	[0..*]	CodeSet		173
	DayOfMonth <*DayOfMnth*>	[0..*]	Quantity		173

Constraints

- **Frequency1Rule**

  If FrequencyType is Adhoc (ADHO), then DeliveryDay must be present.

- **Frequency2Rule**

  If FrequencyType is Weekly (WEEK), then DeliveryDay must be present and may occur only once.

- **Frequency3Rule**

  If FrequencyType is Monthly (MNTH), then DayOfMonth must be present and may occur only once.

8.1.21.10.3 ValidUntil <VldUntil>

Presence: [1..1]

Definition: Defines the date until which the query will be executed.

Datatype: "ISODate" on page 729

8.1.21.11 TradeConfirmation5

Definition: Specifies time and type of contract confirmation.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		682
	TimeStamp <*TmStmp*>	[0..1]	DateTime		682

8.1.21.11.1 Type <Tp>

Presence: [1..1]

Definition: Specifies whether the contract was confirmed electronically or non-electronically.

Datatype: "TradeConfirmationType1Code" on page 725

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

8.1.21.11.2 TimeStamp <TmStmp>

Presence: [0..1]

Definition: Date and time of the trade confirmation, indicating time zone in which the confirmation has taken place.

Datatype: "ISODateTime" on page 729

8.1.21.12 TradeConfirmation4Choice

Definition: Information regarding the confirmation of the contract.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	Confirmed <*Confd*>	[1..1]	±		682
Or}	NonConfirmed <*NonConfd*>	[1..1]	±		682

8.1.21.12.1 Confirmed <Confd>

Presence: [1..1]

Definition: Indicates the type of contract confirmation.

Confirmed <Confd> contains the following elements (see "TradeConfirmation5" on page 681 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		682
	TimeStamp <*TmStmp*>	[0..1]	DateTime		682

8.1.21.12.2 NonConfirmed <NonConfd>

Presence: [1..1]

Definition: Indicates that contract was not confirmed.

NonConfirmed <NonConfd> contains the following elements (see "TradeNonConfirmation1" on page 421 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
	Type <*Tp*>	[1..1]	CodeSet		421

8.1.21.13 TradeData59Choice

Definition: Reporting of position or transaction for trade lifecycle events.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <*DataSetActn*>	[1..1]	CodeSet		683
Or}	Report <*Rpt*>	[1..*]	±		683

8.1.21.13.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 724

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.1.21.13.2 Report <Rpt>

Presence: [1..*]

Definition: Reporting of position or transaction for trade lifecycle events.

Report <Rpt> contains one of the following elements (see "TradeReport33Choice" on page 493 for details)

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	New *<New>*	[1..1]	±		493
Or	Modification *<Mod>*	[1..1]	±		495
Or	Correction *<Crrctn>*	[1..1]	±		497
Or	Termination *<Termntn>*	[1..1]	±		499
Or	PositionComponent *<PosCmpnt>*	[1..1]	±		501
Or	ValuationUpdate *<ValtnUpd>*	[1..1]	±		503
Or	Compression *<Cmprssn>*	[1..1]	±		506
Or	Error *<Err>*	[1..1]	±		509
Or	PortOut *<PortOut>*	[1..1]	±		512
Or	Revive *<Rvv>*	[1..1]	±		514
Or}	Other *<Othr>*	[1..1]	±		516

8.1.21.14 TradeData61Choice

Definition: Set of data concerning the reporting trade.

Or	MessageElement*<XML Tag>*	Mult.	Type	Constr. No.	Page
{Or	DataSetAction *<DataSetActn>*	[1..1]	CodeSet		684
Or}	Report *<Rpt>*	[1..*]	±		684

8.1.21.14.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 724

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.1.21.14.2 Report <Rpt>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

Report <Rpt> contains one of the following elements (see "TradeReport34Choice" on page 480 for details)

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	New <*New*>	[1..1]	±		481
Or	MarginUpdate <*MrgnUpd*>	[1..1]	±		484
Or	Error <*Err*>	[1..1]	±		487
Or}	Correction <*Crrctn*>	[1..1]	±		490

8.1.21.15 TradeData62Choice

Definition: Set of data concerning the reporting trade.

Or	MessageElement<*XML Tag*>	Mult.	Type	Constr. No.	Page
{Or	DataSetAction <*DataSetActn*>	[1..1]	CodeSet		685
Or}	State <*Stat*>	[1..*]	±		685

8.1.21.15.1 DataSetAction <DataSetActn>

Presence: [1..1]

Definition: Where no reporting data are available, this field should be set so that a valid reference data file can be submitted to the competent authority as per submission requirements.

Datatype: "ReportPeriodActivity1Code" on page 724

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.1.21.15.2 State <Stat>

Presence: [1..*]

Definition: Information concerning the reporting at transaction level.

State <Stat> contains the following elements (see "MarginReportData10" on page 88 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingTimeStamp <RptgTmStmp>	[0..1]	DateTime		91
	CounterpartyIdentification <CtrPtyId>	[1..1]			91
	ReportingCounterparty <RptgCtrPty>	[1..1]		C5	93
	Identification <Id>	[1..1]	±		94
	Nature <Ntr>	[0..1]			95
{Or	FinancialInstitution <FI>	[1..1]			95
	Sector <Sctr>	[1..*]			95
{Or	Code <Cd>	[1..1]	CodeSet		96
Or}	Proprietary <Prtry>	[1..1]	±		96
	ClearingThreshold <ClrThrshld>	[0..1]	Indicator		97
Or	NonFinancialInstitution <NFI>	[1..1]	±		97
Or	CentralCounterParty <CntrlCntrPty>	[1..1]	CodeSet		97
Or}	Other <Othr>	[1..1]	CodeSet		97
	TradingCapacity <TradgCpcty>	[0..1]	CodeSet		98
	DirectionOrSide <DrctnOrSd>	[0..1]			98
{Or	Direction <Drctn>	[1..1]			98
	DirectionOfTheFirstLeg <DrctnOfTheFrstLeg>	[1..1]	CodeSet		99
	DirectionOfTheSecondLeg <DrctnOfTheScndLeg>	[0..1]	CodeSet		99
Or}	CounterpartySide <CtrPtySd>	[1..1]	CodeSet		99
	TraderLocation <TradrLctn>	[0..1]	CodeSet	C3	99
	BookingLocation <BookgLctn>	[0..1]	CodeSet	C3	100
	ReportingExemption <RptgXmptn>	[0..1]			100
	Reason <Rsn>	[1..1]	Text		100
	Description <Desc>	[0..1]	Text		100
	OtherCounterparty <OthrCtrPty>	[1..1]		C6	100
	IdentificationType <IdTp>	[0..1]	±		101
	Nature <Ntr>	[0..1]			101
{Or	FinancialInstitution <FI>	[1..1]			102
	Sector <Sctr>	[1..*]			102
{Or	Code <Cd>	[1..1]	CodeSet		102
Or}	Proprietary <Prtry>	[1..1]	±		103

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingThreshold <*ClrThrshld*>	[0..1]	Indicator		103
Or	NonFinancialInstitution <*NFI*>	[1..1]	±		104
Or	CentralCounterParty <*CntrlCntrPty*>	[1..1]	CodeSet		104
Or}	Other <*Othr*>	[1..1]	CodeSet		104
	ReportingObligation <*RptgOblgtn*>	[0..1]	Indicator		104
	Broker <*Brkr*>	[0..1]	±		105
	SubmittingAgent <*SubmitgAgt*>	[0..1]	±		105
	ClearingMember <*ClrMmb*>	[0..1]	±		105
	Beneficiary <*Bnfcry*>	[0..2]	±		105
	EntityResponsibleForReport <*NttyRspnsblForRpt*>	[0..1]	±		106
	ExecutionAgent <*ExctnAgt*>	[0..2]	±		106
	RelationshipRecord <*RltshRcrd*>	[0..*]			106
	StartRelationshipParty <*StartRltshPty*>	[1..1]	CodeSet		107
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8.2 Message Datatypes

8.2.1 Amount

8.2.1.1 ActiveOrHistoricCurrencyAnd19DecimalAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 689

Format

minInclusive	0
totalDigits	25
fractionDigits	19

Constraints

- **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.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

8.2.1.2 ActiveOrHistoricCurrencyAnd20DecimalAmount

Definition: A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 690

Format

minInclusive	0
totalDigits	25
fractionDigits	20

Constraints

- **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.

8.2.2 CodeSet

8.2.2.1 ActiveCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern	[A-Z]{3,3}

Constraints

- **ActiveCurrency**

  The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

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

8.2.2.2 ActiveOrHistoricCurrencyCode

Definition: A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

Type: CodeSet

Format

pattern	[A-Z]{3,3}

Constraints

- **ActiveOrHistoricCurrency**

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

8.2.2.3 AddressType2Code

Definition: Specifies the type of address.

Type: CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

8.2.2.4 AllocationIndicator1Code

Definition: Specifies whether the trade is a pre-allocation or a post-allocation trade, or whether the trade is unallocated.

Type: CodeSet

CodeName	Name	Definition
POST	Post-allocation	Trade is a post-allocation trade.
PREA	Pre-allocation	Trade is a pre-allocation trade.
UNAL	Unallocated	Trade is unallocated.

8.2.2.5 AnyMIC1Code

Definition: Specifies a market identification code (MIC).

Type: CodeSet

CodeName	Name	Definition
ANYM	AnyMIC	Any MIC code.

8.2.2.6 AssetClassDetailedSubProductType10Code

Definition: Further sub product code list for commodity derivative Non-Precious.

Type: CodeSet

CodeName	Name	Definition
ALUM	Aluminium	Commodity attribute of type aluminium.
ALUA	AluminiumAlloy	Commodity attribute of type aluminium alloy.
CBLT	Cobalt	Commodity attribute of type cobalt.
COPR	Copper	Commodity attribute of type copper.
IRON	IronOre	Commodity attribute of type iron ore.
MOLY	Molybdenum	Commodity attribute of type molybdenum.
NASC	NASAAC	Commodity attribute of type NASAAC (North American Special Aluminum Alloy Contract).
NICK	Nickel	Commodity attribute of type nickel.
STEL	Steel	Commodity attribute of type steel.
TINN	Tin	Commodity attribute of type tin.
ZINC	Zinc	Commodity attribute of type zinc.
OTHR	Other	Commodity attribute of other type.
LEAD	Lead	Commodity attribute of type lead.

8.2.2.7 AssetClassDetailedSubProductType11Code

Definition: Further sub product code list for commodity derivative Precious.

Type: CodeSet

CodeName	Name	Definition
GOLD	Gold	Commodity attribute of type gold.
OTHR	Other	Commodity attribute of other type.
PLDM	Palladium	Commodity attribute of type palladium.
PTNM	Platinum	Commodity attribute of type platinum.
SLVR	Silver	Commodity attribute of type silver.

8.2.2.8 AssetClassDetailedSubProductType1Code

Definition: Further sub product code list for commodity derivative Grains Oil Seeds.

Type: CodeSet

CodeName	Name	Definition
FWHT	FeedWheat	Commodity attribute of type feed wheat.
SOYB	Soybeans	Commodity attribute of type soybeans.
RPSD	Rapeseed	Commodity attribute of type rapeseed.
OTHR	Other	Commodity attribute of other type.
CORN	Maize	Commodity attribute of type maize.
RICE	Rice	Commodity attribute of type rice.

8.2.2.9 AssetClassDetailedSubProductType29Code

Definition: Further sub product code list for commodity derivative Olive Oil.

Type: CodeSet

CodeName	Name	Definition
LAMP	Lampante	Commodity attribute of type lampante.
OTHR	Other	Commodity attribute of other type.

8.2.2.10 AssetClassDetailedSubProductType2Code

Definition: Further sub product code list for commodity derivative Softs.

Type: CodeSet

CodeName	Name	Definition
ROBU	RobustaCoffee	Commodity attribute of type robusta coffee.
CCOA	Cocoa	Commodity attribute of type cocoa.
BRWN	RawSugar	Commodity attribute of type raw sugar.
WHSG	WhiteSugar	Commodity attribute of type white sugar.
OTHR	Other	Commodity attribute of other type.

8.2.2.11 AssetClassDetailedSubProductType30Code

Definition: Further sub product code list for commodity derivative Grain.

Type: CodeSet

CodeName	Name	Definition
MWHT	MillingWheat	Commodity attribute of type milled wheat.
OTHR	Other	Commodity attribute of other type.

8.2.2.12 AssetClassDetailedSubProductType31Code

Definition: Further sub product code list for commodity derivative Natural Gas.

Type: CodeSet

CodeName	Name	Definition
GASP	GasPool	Commodity attribute of type GASPOOL.
LNGG	LNG	Commodity attribute of type liquid natural gas.
NCGG	NCG	Commodity attribute of type NCG (NetConnect Germany).
TTFG	TTF	Commodity attribute of type TTF (Dutch Title Transfer Facility).
NBPG	NBP	Commodity attribute of type NBP (National Balancing Point).
OTHR	Other	Commodity attribute of other type.

8.2.2.13 AssetClassDetailedSubProductType32Code

Definition: Further sub product code list for commodity derivative Oil.

Type: CodeSet

CodeName	Name	Definition
BAKK	Bakken	Commodity attribute of type bakken.
BDSL	Biodiesel	Commodity attribute of type biodiesel.
BRNT	Brent	Commodity attribute of type Brent.
BRNX	BrentNX	Commodity attribute of type Brent NX (New Expiry).
CNDA	Canadian	Commodity attribute of type canadian.
COND	Condensate	Commodity attribute of type condensate.
DSEL	Diesel	Commodity attribute of type diesel.
DUBA	Dubai	Commodity attribute of type Dubai.
ESPO	ESPO	Commodity attribute of type ESPO (Eastern Siberia Pacific Ocean).
ETHA	Ethanol	Commodity attribute of type ethanol.
FUEL	Fuel	Commodity attribute of type fuel.
FOIL	FuelOil	Commodity attribute of type fuel oil.
GOIL	Gasoil	Commodity attribute of type gasoil.
GSLN	Gasoline	Commodity attribute of type gasoline.
HEAT	HeatingOil	Commodity attribute of type heating oil.
JTFL	JetFuel	Commodity attribute of type jet fuel.
KERO	Kerosene	Commodity attribute of type kerosene.
LLSO	LightLouisianaSweet	Commodity attribute of type light Louisiana sweet (LLS).

CodeName	Name	Definition
MARS	Mars	Commodity attribute of type mars.
NAPH	Naphta	Commodity attribute of type naptha.
NGLO	NGL	Commodity attribute of type NGL (Natural Gas Liquids).
TAPI	Tapis	Commodity attribute of type tapis.
WTIO	WTI	Commodity attribute of type WTI (West Texas Intermediate).
URAL	Urals	Commodity attribute of type urals.
OTHR	Other	Commodity attribute of other type.

8.2.2.14 AssetClassDetailedSubProductType33Code

Definition: Further sub product code list for commodity derivative Dry.

Type: CodeSet

CodeName	Name	Definition
DBCR	DryBulkCarrier	Commodity attribute of type dry bulk carrier.
OTHR	Other	Commodity attribute of other type.

8.2.2.15 AssetClassDetailedSubProductType34Code

Definition: Further sub product code list for commodity derivative Wet.

Type: CodeSet

CodeName	Name	Definition
TNKR	Tanker	Commodity attribute of type tanker.
OTHR	Other	Commodity attribute of other type.

8.2.2.16 AssetClassDetailedSubProductType5Code

Definition: Further sub product code list for commodity derivative Electricity.

Type: CodeSet

CodeName	Name	Definition
BSLD	BaseLoad	Commodity attribute of type base load.
FITR	FinancialTransmissionRights	Commodity attribute of type financial transmission rights.
PKLD	PeakLoad	Commodity attribute of type peak load.
OFFP	OffPeak	Commodity attribute of type off-peak.
OTHR	Other	Commodity attribute of other type.

8.2.2.17 AssetClassDetailedSubProductType8Code

Definition: Further sub product code list for commodity derivative Emissions.

Type: CodeSet

CodeName	Name	Definition
CERE	CER	Commodity attribute of type emissions allowance CER (Certified Emission Reduction).
ERUE	ERU	Commodity attribute of type emissions allowance ERU (European Reduction Unit).
EUAE	EUA	Commodity attribute of type emissions allowance EUA (European Union Allowance).
EUAA	EUAA	Commodity attribute of type emissions allowance EUAA (European Union Aviation Allowance).
OTHR	Other	Commodity attribute of other type.

8.2.2.18 AssetClassProductType11Code

Definition: Commodity derivative base product code list for Other C10.

Type: CodeSet

CodeName	Name	Definition
OTHC	OtherC10	Commodity of other type C10.

8.2.2.19 AssetClassProductType12Code

Definition: Commodity derivative base product code list for Inflation.

Type: CodeSet

CodeName	Name	Definition
INFL	Inflation	Commodity of type inflation.

8.2.2.20 AssetClassProductType13Code

Definition: Commodity derivative base product code list for Multi Commodity Exotic.

Type: CodeSet

CodeName	Name	Definition
MCEX	MultiCommodityExotic	Commodity of type multi commodity exotic.

8.2.2.21 AssetClassProductType14Code

Definition: Commodity derivative base product code list for Official Economic Statistics.

Type: CodeSet

CodeName	Name	Definition
OEST	OfficialEconomicStatistic	Commodity of type official economic statistic.

8.2.2.22 AssetClassProductType15Code

Definition: Commodity derivative base product code list for Other.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

8.2.2.23 AssetClassProductType16Code

Definition: Commodity derivative base product code list for Index.

Type: CodeSet

CodeName	Name	Definition
INDX	Index	Index type of commodities.

8.2.2.24 AssetClassProductType1Code

Definition: Commodity derivative base product code list for Agricultural.

Type: CodeSet

CodeName	Name	Definition
AGRI	Agricultural	Commodity of type agricultural.

8.2.2.25 AssetClassProductType2Code

Definition: Commodity derivative base product code list for Energy.

Type: CodeSet

CodeName	Name	Definition
NRGY	Energy	Commodity of type energy.

8.2.2.26 AssetClassProductType3Code

Definition: Commodity derivative base product code list for Environmental.

Type: CodeSet

CodeName	Name	Definition
ENVR	Environmental	Commodity of type environmental.

8.2.2.27 AssetClassProductType4Code

Definition: Commodity derivative base product code list for Freight.

Type: CodeSet

CodeName	Name	Definition
FRGT	Freight	Commodity of type freight.

8.2.2.28 AssetClassProductType5Code

Definition: Commodity derivative base product code list for Fertilizer.

Type: CodeSet

CodeName	Name	Definition
FRTL	Fertilizer	Commodity of type fertilizer.

8.2.2.29 AssetClassProductType6Code

Definition: Commodity derivative base product code list for Industrial Product.

Type: CodeSet

CodeName	Name	Definition
INDP	IndustrialProduct	Commodity of type industrial product.

8.2.2.30 AssetClassProductType7Code

Definition: Commodity derivative base product code list for Metal.

Type: CodeSet

CodeName	Name	Definition
METL	Metal	Commodity of type metal.

8.2.2.31 AssetClassProductType8Code

Definition: Commodity derivative base product code list for Paper.

Type: CodeSet

CodeName	Name	Definition
PAPR	Paper	Commodity of type paper.

8.2.2.32 AssetClassProductType9Code

Definition: Commodity derivative base product code list for Polypropylene.

Type: CodeSet

CodeName	Name	Definition
POLY	Polypropylene	Commodity of type polypropylene.

8.2.2.33 AssetClassSubProductType10Code

Definition: Defines the sub-product of type Emission.

Type: CodeSet

CodeName	Name	Definition
EMIS	Emission	Commodity of type emission.

8.2.2.34 AssetClassSubProductType15Code

Definition: Defines the sub-product of type Non Precious Metal.

Type: CodeSet

CodeName	Name	Definition
NPRM	NonPrecious	Commodity of type non precious metals.

8.2.2.35 AssetClassSubProductType16Code

Definition: Defines the sub-product of type Precious Metal.

Type: CodeSet

CodeName	Name	Definition
PRME	Precious	Commodity of type precious metals.

8.2.2.36 AssetClassSubProductType18Code

Definition: Defines the sub-product of type Plastic.

Type: CodeSet

CodeName	Name	Definition
PLST	Plastic	Commodity of type plastic.

8.2.2.37 AssetClassSubProductType1Code

Definition: Defines the sub-product of type Grain Oil Seeds.

Type: CodeSet

CodeName	Name	Definition
GROS	GrainOilSeeds	Commodity of type grain oil seeds.

8.2.2.38 AssetClassSubProductType20Code

Definition: Defines the sub-product of type Dairy.

Type: CodeSet

CodeName	Name	Definition
DIRY	Dairy	Commodity of type dairy.

8.2.2.39 AssetClassSubProductType21Code

Definition: Defines the sub-product of type Forestry.

Type: CodeSet

CodeName	Name	Definition
FRST	Forestry	Commodity of type forestry.

8.2.2.40 AssetClassSubProductType22Code

Definition: Defines the sub-product of type Livestock.

Type: CodeSet

CodeName	Name	Definition
LSTK	Livestock	Commodity of type livestock.

8.2.2.41 AssetClassSubProductType23Code

Definition: Defines the sub-product of type Seafood.

Type: CodeSet

CodeName	Name	Definition
SEAF	Seafood	Commodity of type seafood.

8.2.2.42 AssetClassSubProductType24Code

Definition: Defines the sub-product of type Coal.

Type: CodeSet

CodeName	Name	Definition
COAL	Coal	Commodity of type coal.

8.2.2.43 AssetClassSubProductType25Code

Definition: Defines the sub-product of type Distillates.

Type: CodeSet

CodeName	Name	Definition
DIST	Distillates	Commodity of type distillates.

8.2.2.44 AssetClassSubProductType26Code

Definition: Defines the sub-product of type Inter Energy.

Type: CodeSet

CodeName	Name	Definition
INRG	InterEnergy	Commodity of type inter energy.

8.2.2.45 AssetClassSubProductType27Code

Definition: Defines the sub-product of type Light Ends.

Type: CodeSet

CodeName	Name	Definition
LGHT	LightEnds	Commodity of type light ends.

8.2.2.46 AssetClassSubProductType28Code

Definition: Defines the sub-product of type Renewable Energy.

Type: CodeSet

CodeName	Name	Definition
RNNG	RenewableEnergy	Commodity of type renewable energy.

8.2.2.47 AssetClassSubProductType29Code

Definition: Defines the sub-product of type Carbon Related.

Type: CodeSet

CodeName	Name	Definition
CRBR	CarbonRelated	Commodity of type carbon related.

8.2.2.48 AssetClassSubProductType2Code

Definition: Defines the sub-product of type Softs.

Type: CodeSet

CodeName	Name	Definition
SOFT	Softs	Commodity of type softs.

8.2.2.49 AssetClassSubProductType30Code

Definition: Defines the sub-product of type Weather.

Type: CodeSet

CodeName	Name	Definition
WTHR	Weather	Commodity of type weather.

8.2.2.50 AssetClassSubProductType31Code

Definition: Defines the sub-product of type Dry Freight.

Type: CodeSet

CodeName	Name	Definition
DRYF	Dry	Commodity of type dry freight.

8.2.2.51 AssetClassSubProductType32Code

Definition: Defines the sub-product of type Wet Freight.

Type: CodeSet

CodeName	Name	Definition
WETF	Wet	Commodity of type wet freight.

8.2.2.52 AssetClassSubProductType33Code

Definition: Defines the sub-product of type Construction.

Type: CodeSet

CodeName	Name	Definition
CSTR	Construction	Commodity of type construction.

8.2.2.53 AssetClassSubProductType34Code

Definition: Defines the sub-product of type Manufacturing.

Type: CodeSet

CodeName	Name	Definition
MFTG	Manufacturing	Commodity of type manufacturing.

8.2.2.54 AssetClassSubProductType35Code

Definition: Defines the sub-product of type Containerboard.

Type: CodeSet

CodeName	Name	Definition
CBRD	Containerboard	Commodity of type containerboard.

8.2.2.55 AssetClassSubProductType36Code

Definition: Defines the sub-product of type Newsprint.

Type: CodeSet

CodeName	Name	Definition
NSPT	Newsprint	Commodity of type newsprint.

8.2.2.56 AssetClassSubProductType37Code

Definition: Defines the sub-product of type Pulp.

Type: CodeSet

CodeName	Name	Definition
PULP	Pulp	Commodity of type pulp.

8.2.2.57 AssetClassSubProductType39Code

Definition: Defines the sub-product of type Ammonia.

Type: CodeSet

CodeName	Name	Definition
AMMO	Ammonia	Commodity of type ammonia.

8.2.2.58 AssetClassSubProductType3Code

Definition: Defines the sub-product of type Olive Oil.

Type: CodeSet

CodeName	Name	Definition
OOLI	OliveOil	Commodity of type olive oil.

8.2.2.59 AssetClassSubProductType40Code

Definition: Defines the sub-product of type Diammonium Phosphate.

Type: CodeSet

CodeName	Name	Definition
DAPH	DiammoniumPhosphate	Commodity of type diammonium phosphate.

8.2.2.60 AssetClassSubProductType41Code

Definition: Defines the sub-product of type Potash.

Type: CodeSet

CodeName	Name	Definition
PTSH	Potash	Commodity of type potash.

8.2.2.61 AssetClassSubProductType42Code

Definition: Defines the sub-product of type Sulphur.

Type: CodeSet

CodeName	Name	Definition
SLPH	Sulphur	Commodity of type sulphur.

8.2.2.62 AssetClassSubProductType43Code

Definition: Defines the sub-product of type Urea.

Type: CodeSet

CodeName	Name	Definition
UREA	Urea	Commodity of type urea.

8.2.2.63 AssetClassSubProductType44Code

Definition: Defines the sub-product of type Urea and Ammonium Nitrate.

Type: CodeSet

CodeName	Name	Definition
UAAN	UreaAndAmmoniumNitrite	Commodity of type urea and ammonium nitrite.

8.2.2.64 AssetClassSubProductType45Code

Definition: Defines the sub-product of type Potato.

Type: CodeSet

CodeName	Name	Definition
POTA	Potato	Commodity of type potato.

8.2.2.65 AssetClassSubProductType46Code

Definition: Defines the sub-product of type Container Ship Freight.

Type: CodeSet

CodeName	Name	Definition
CSHP	ContainerShip	Commodity of type container ships.

8.2.2.66 AssetClassSubProductType49Code

Definition: Defines the sub-product of type as Other.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Commodity of other type.

8.2.2.67 AssetClassSubProductType50Code

Definition: Defines the sub-product of type as either recovered paper or other.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Commodity of other type.
RCVP	RecoveredPaper	Commodity of type recovered paper.

8.2.2.68 AssetClassSubProductType5Code

Definition: Defines the sub-product of type Grain.

Type: CodeSet

CodeName	Name	Definition
GRIN	Grain	Commodity of type grain.

8.2.2.69 AssetClassSubProductType6Code

Definition: Defines the sub-product of type Electricity.

Type: CodeSet

CodeName	Name	Definition
ELEC	Electricity	Commodity of type electricity.

8.2.2.70 AssetClassSubProductType7Code

Definition: Defines the sub-product of type Natural Gas.

Type: CodeSet

CodeName	Name	Definition
NGAS	NaturalGas	Commodity of type natural gas.

8.2.2.71 AssetClassSubProductType8Code

Definition: Defines the sub-product of type Oil.

Type: CodeSet

CodeName	Name	Definition
OILP	Oil	Commodity of type oil.

8.2.2.72 ClearingAccountType4Code

Definition: Specifies the clearing account type.

Type: CodeSet

CodeName	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.

8.2.2.73 ClearingExemptionException1Code

Definition: Specifies the list of codes applicable to the clearing exemptions or exceptions.

Type: CodeSet

CodeName	Name	Definition
COOP	CooperativeExemption	Cooperative exemption.
ENDU	EndUserException	End user exemption.
AFFL	InterAffiliateExemption	Inter affiliate exemption.
NOAL	NoActionLetterRelief	No action letter relief.
NORE	NoReason	No reason.
OTHR	Other	Other.
SMBK	SmallBankExemption	Small bank exemption

8.2.2.74 ClearingObligationType1Code

Definition: Specifies whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation under Regulation (EU) No 648/2012, as of the time of execution of the contract.

Type: CodeSet

CodeName	Name	Definition
FLSE	No	Reported contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation.
UKWN	Unknown	Unknown whether reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.
TRUE	Yes	Reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation.

8.2.2.75 CollateralisationType3Code

Definition: Specifies the type of collateral agreement between two parties.

Type: CodeSet

CodeName	Name	Definition
FLCL	FullyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.
OWCL	OneWayCollateralised	The collateral agreement between the counterparties stipulates that one counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC1	OneWayCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	OneWayCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
OWP1	OneWayPartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.
OWP2	OneWayPartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.

CodeName	Name	Definition
PRCL	PartiallyCollateralised	The collateral agreement between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
PRC1	PartiallyCollateralisedCounterparty1	The collateral agreement between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
PRC2	PartiallyCollateralisedCounterparty2	The collateral agreement between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.

8.2.2.76 CountryCode

Definition: Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

Type: CodeSet

Format

pattern	[A-Z]{2,2}

Constraints

- **Country**

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

8.2.2.77 CountrySubDivisionCode

Definition: Code to identify a name of a unit resulting from the division of a country, dependency, or other area of special geopolitical interest contained in ISO 3166-1, on the basis of country names obtained from the United Nations (ISO 3166-2: Country subdivision code).

Type: CodeSet

Format

pattern	[A-Z]{2,2}\-[0-9A-Z]{1,3}

8.2.2.78 DebtInstrumentSeniorityType2Code

Definition: Specifies the seniority type of a specific debt instrument.

Type: CodeSet

CodeName	Name	Definition
SBOD	SubordinatedDebt	Debt owed to an unsecured creditor that can only be paid, in the event of a liquidation, after the claims of secured creditors have been met.
SNDB	SeniorDebt	Debt that takes priority over other unsecured or otherwise more junior debt owed by the issuer.
OTHR	Other	Other type of debts.

8.2.2.79 DerivativeEventType3Code

Definition: Explanation or reason for the action being taken on the transaction reporting.

Type: CodeSet

CodeName	Name	Definition
ALOC	Allocation	Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives.
CLRG	Clearing	Process in which a CCP interposes itself between the counterparties to the contract becoming the buyer to the counterparty that was a seller and the seller to the counterparty that was a buyer.
CLAL	ClearingAndAllocation	Simultaneous clearing and allocation event in a derivatives clearing organisation.
COMP	Compression	Compression or post-trade risk reduction exercise.
CORP	CorporateAction	Result of a corporate action.
CREV	CreditEvent	Applies only to credit derivatives. A credit event that results in a termination or modification of a derivative, at a trade or position level.
ETRM	EarlyTermination	Termination of an existing derivative transaction prior to scheduled termination or maturity date.
EXER	Exercise	The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.
INCP	InclusionInPosition	Inclusion of an ETD or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.

CodeName	Name	Definition
NOVA	Novation	The replacement of a party to a derivative contract with another party giving rise to a new derivative contract.
PTNG	Porting	The process by which a derivative transaction is transferred to another trade repository using the same UTI.
TRAD	Trade	Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.
UPDT	Update	Outstanding derivative is updated to comply with the revised requirements on reporting.

8.2.2.80 DurationType1Code

Definition: Specifies the duration of the delivery period.

Type: CodeSet

CodeName	Name	Definition
YEAR	Year	Duration is a year.
WEEK	Week	Event takes place every week.
SEAS	Season	Event takes place every six months or two times a year.
QURT	Quarter	Event takes place every three months or four times a year.
MNTH	Month	Event takes place every month or once a month.
MNUT	Minute	Duration is a minute.
HOUR	Hour	Duration is an hour.
DASD	Day	Duration is a day.
OTHR	Other	Duration is expressed in another unit.

8.2.2.81 EmbeddedType1Code

Definition: Specifies the list of codes applicable to embedded option types.

Type: CodeSet

CodeName	Name	Definition
CANC	Cancellable	Option can be cancelled.
EXTD	Extendible	Option can be extended.
OPET	OptionalEarlyTermination	Option can be early terminated.
OTHR	Other	Option type is other.
MDET	MandatoryEarlyTermination	Option must be early terminated.

8.2.2.82 EnergyLoadType1Code

Definition: Specifies the energy delivery profile.

Type: CodeSet

CodeName	Name	Definition
BSLD	BaseLoad	Base load.
GASD	GasDay	Gas day.
HABH	HourAndBlockHours	Hour and block hours.
OFFP	Off-Peak	Off-Peak.
OTHR	Other	Other.
PKLD	PeakLoad	Peak load.
SHPD	Shaped	Shaped.

8.2.2.83 EnergyQuantityUnit2Code

Definition: Specifies an energy quantity unit.

Type: CodeSet

CodeName	Name	Definition
BTUD	BritishThermalUnitPerDay	British Thermal Unit Per Day
CMPD	CMPerDay	Cm per day.
GJDD	GigaJoulePerDay	GigaJoule Per Day.
GWAT	GW	Giga Watt.
GWHD	GWhPerDay	Giga Watt hour per day.
GWHH	GWhPerHour	Giga Watt hour per hour.
HMJD	HundredMegaJoulePerDay	Hundred MegaJoule Per Day.
KTMD	KThermPerDay	KTherm per day.
KWAT	KW	Kilo Watt.
KWHD	KWhPerDay	Kilo Watt hour per day.
KWHH	KWhPerHour	Kilo Watt hour per hour.
MCMD	MCMPerDay	Mcm per day.
MJDD	MegaJoulePerDay	MegaJoule Per Day.
MBTD	MillionBritishThermalUnitPerDay	Million British Thermal Unit Per Day.
MMJD	MillionMegaJoulePerDay	Million MegaJoule Per Day.
MTMD	MThermPerDay	MTherm per day.
MWAT	MW	Mega Watt.
MWHD	MWhPerDay	Mega Watt hour per day.
MWHH	MWhPerHour	Mega Watt hour per hour.
THMD	ThermPerDay	Therm per day.

8.2.2.84 ExternalAgreementType1Code

Definition: Name of the identification scheme, in a coded form as published in an external list.

Type: CodeSet

Format

minLength	1
maxLength	4

8.2.2.85 ExternalBenchmarkCurveName1Code

Definition: Specifies the external benchmark curve name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

8.2.2.86 ExternalPartyRelationshipType1Code

Definition: Specifies the external the party relationship type code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

8.2.2.87 ExternalUnitOfMeasure1Code

Definition: Specifies the external unit of measure by means of a code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from www.iso20022.org.

Type: CodeSet

Format

minLength	1
maxLength	4

8.2.2.88 FinancialInstrumentContractType2Code

Definition: Specifies the contract type of a derivative.

Type: CodeSet

CodeName	Name	Definition
CFDS	ContractForDifference	Contract of type contracts for difference.
FRAS	ForwardRateAgreement	Contract of type forward rate agreement.
FUTR	Futures	Contract of type future.
FORW	Forward	Contract of type forward.
OPTN	Option	Contract of type option.
SPDB	SpreadBetting	Contract of type spread betting.
SWAP	Swap	Contract of type swap.
SWPT	Swaption	Contract of type swaption.
OTHR	Other	Contract of other financial instrument contract type.

8.2.2.89 FinancialPartySectorType2Code

Definition: Specifies the nature of the reporting counterparty business activities.

Type: CodeSet

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.

CodeName	Name	Definition
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.

8.2.2.90 FinancialPartySectorType3Code

Definition: Specifies the nature of the reporting counterparty business activities.

Type: CodeSet

CodeName	Name	Definition
AIFD	AlternativeInvestmentFund	Alternative investment fund managed by an alternative investment fund manager (AIFM).
CSDS	CentralSecuritiesDepository	Central securities depository.
CCPS	CentralCounterparty	Central counterparty.
CDTI	CreditInstitution	Credit institution that takes deposits or other repayable funds from the public and grants credits for its own account.
INUN	InsuranceUndertaking	Insurance undertaking.
ORPI	OccupationalRetirementProvisionInstitution	Institution for occupational retirement provision established for the purpose of providing retirement benefits in the context of an occupational activity.
INVF	InvestmentFirm	Investment firm.
REIN	ReinsuranceUndertaking	Reinsurance undertaking performing the activity of accepting risks ceded by an insurance undertaking or by another reinsurance undertaking.
UCIT	UCITSManagementCompany	Undertaking for collective investment in transferable securities (UCITS) and its management company.
ASSU	AssuranceUndertaking	Assurance undertaking.
OTHR	Other	Other type of financial institution.

8.2.2.91 Frequency13Code

Definition: Specifies the frequency of an interest payment with a time unit.

Type: CodeSet

Format

minLength	1
maxLength	4

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.

CodeName	Name	Definition
MNTH	Monthly	Event takes place every month or once a month.
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.

8.2.2.92 Frequency14Code

Definition: Specifies the frequency of an interest payment with a time unit.

Type: CodeSet

Format

minLength	1
maxLength	4

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.
ADHO	Adhoc	Event takes place on request or as necessary.

8.2.2.93 Frequency19Code

Definition: Specifies the frequency of an interest payment with a time unit.

Type: CodeSet

Format

minLength	1
maxLength	4

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
WEEK	Weekly	Event takes place once a week.
MNTH	Monthly	Event takes place every month or once a month.

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
ADHO	Adhoc	Event takes place on request or as necessary.
EXPI	OnExpiry	Event occurs on expiry of a financial contract.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
QURT	Quarterly	Event takes place every three months or four times a year.
HOUL	Hourly	Event takes place every hours.
ODMD	OnDemand	Event takes place on demand.

8.2.2.94 InterestComputationMethod4Code

Definition: Specifies the method used to compute accruing interest of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A019	Actual360NL	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 360-day year.
A017	Actual364	Method whereby interest is calculated based on the actual number of accrued days in the interest period divided by 364. Method equal to Act364 in the FixML model.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
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.
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued

CodeName	Name	Definition
		days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
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.
A015	ActualActualUltimo	Method whereby interest is calculated based on the actual number of days in the coupon period divided by the actual number of days in the year. This method is a variation of the ActualActualICMA method with the exception that it assumes that the coupon always falls on the last day of the month. Method equal to ACT/ACT.ISMA in the FpML model and Act/Act (ICSMA Ultimo) in the FixML model.
A018	Business252	Method whereby interest is calculated based on the actual number of business days in the interest period divided by 252. Usage: Brazilian Currency Swaps. Method equal to BUS/252 in the FpML model and BusTwoFiftyTwo in the FixML model.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on

CodeName	Name	Definition
		the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the

CodeName	Name	Definition
		31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A016	IC30EPlus360	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. This method is a variation of the 30E360 method with the exception that if the coupon falls on the last day of the month, change it to 1 and increase the month by 1 (ie next month).

CodeName	Name	Definition
		Method equal to ThirtyEPlusThreeSixty in the FixML model.
NARR	Narrative	Other method than A001-A020. See Narrative.
A020	OneOne	Also named 1/1. ELABORATION: If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).

8.2.2.95 ModificationLevel1Code

Definition: Specifies the transaction or position level.

Type: CodeSet

CodeName	Name	Definition
PSTN	Position	Modification applies to a position.
TCTN	Transaction	Modification applies to a transaction.

8.2.2.96 NonFinancialPartySector1Code

Definition: Specifies the sector of a party with non financial activities.

Type: CodeSet

CodeName	Name	Definition
WTER	WaterSupplySewerageWasteManagementAnd Remediation	Water supply, sewerage, waste management and remediation activities.
MING	MiningAndQuarrying	Mining and quarrying activities.
MAFG	Manufacturing	Manufacturing activities.
SPLY	ElectricityGasSteamAndAirConditioningSupply	Electricity, gas, steam and air conditioning supply activities.
CSTR	Construction	Construction activities.
AGRI	AgricultureForestryAndFishing	Agriculture, forestry and fishing activities.
ACAF	AccomodationAndFood	Accommodation and food service activities.
EDUC	Education	Education activities.
AEAR	ArtsEntertainmentAndRecreation	Arts, entertainment and recreation activities.
FINA	FinancialAndInsuranceActivity	Financial and insurance activities.
HHSW	HumanHealthAndSocialWorkActivity	Human health and social work activities.
INCO	InformationAndCommunication	Information and communication activities.

CodeName	Name	Definition
WRRM	MotorVehiclesAndMotorcycles	Wholesale and retail trade, repair of motor vehicles and motorcycles.
OTSA	OtherServiceActivity	Other service activities.
PSTA	ProfessionalScientificAndTechnicalActivity	Professional, scientific and technical activities.
PADS	PublicAdministrationAndDefence	Public administration and defence, compulsory social security.
RESA	RealEstateActivity	Real estate activities.
TRAS	TransportationAndStorage	Transportation and storage activities.
ASSA	AdministrativeAndSupportServiceActivity	Administrative and support service activities.
AHAE	ActivityOfHouseholdsAsEmployer	Activities of households as employers; undifferentiated goods - and services - producing activities of households for own use.
AEOB	ActivityOfExtraterritorialOrganisationAndBody	Activities of extraterritorial organisations and bodies.

8.2.2.97 NoReasonCode

Definition: Specifies that there is no reason available.

Type: CodeSet

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

8.2.2.98 NotApplicable1Code

Definition: Specifies special purpose codes.

Type: CodeSet

Format

minLength	0
maxLength	4

CodeName	Name	Definition
NOAP	NotApplicable	Not applicable (N/A).

8.2.2.99 NotAvailable1Code

Definition: Specifies a not available value code.

Type: CodeSet

CodeName	Name	Definition
NTAV	NotAvailable	Not available (N/A).

8.2.2.100 NotReported1Code

Definition: Specifies a not reported value code.

Type: CodeSet

CodeName	Name	Definition
NORP	NotReported	Value not reported by the party.

8.2.2.101 Operation3Code

Definition: Specifies an AND or an OR operator.

Type: CodeSet

CodeName	Name	Definition
ANDD	And	Indicates that only when all if all of its elements are valid, the whole expression is valid.
ORRR	Or	Indicates that when at least one of its elements is valid, the whole expression is valid.

8.2.2.102 OptionParty1Code

Definition: Specifies if a trade party is a buyer or a seller.

Type: CodeSet

CodeName	Name	Definition
SLLR	Seller	Seller in a trade.
BYER	Buyer	Buyer in a trade.

8.2.2.103 OptionParty3Code

Definition: Specifies if a trade party is a taker or a maker.

Type: CodeSet

CodeName	Name	Definition
MAKE	Maker	Indicates the receiver of the trade.
TAKE	Taker	Indicates the initiator of the trade.

8.2.2.104 OptionStyle6Code

Definition: Specifies how an option can be exercised.

Type: CodeSet

CodeName	Name	Definition
EURO	European	Option that can be exercised on expiry date only.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.

CodeName	Name	Definition
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
AMER	American	Option can be exercised before or on expiry date.

8.2.2.105 OptionType2Code

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

Type: CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

8.2.2.106 PairingStatus1Code

Definition: Pairing status for an individual transaction or report.

Type: CodeSet

CodeName	Name	Definition
PARD	Paired	Transaction has been paired.
UNPR	Unpaired	Transaction has not been paired.

8.2.2.107 PartyNatureType1Code

Definition: Specifies the nature of a counterparty.

Type: CodeSet

CodeName	Name	Definition
OTHR	Other	Other type of issuer.
NFIN	NonFinancialInstitution	Issuer is a non-financial institution.
FIIN	FinancialInstitution	Issuer is a financial institution.
CCPS	CentralCounterparty	Issuer is a central counterparty.

8.2.2.108 PaymentType4Code

Definition: Specifies the type, or nature, of the payment.

Type: CodeSet

CodeName	Name	Definition
UFRO	Upfront	Transaction is an initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an off-market transaction.
UWIN	UnWind	Transaction is the final settlement payment made when a transaction is unwound prior to its end date or a payment that may result due to the full termination of derivative transaction(s).
PEXH	PrincipalExchange	Transaction is an exchange of notional values for cross-currency swaps.

8.2.2.109 PhysicalTransferType4Code

Definition: Specifies the asset delivery type when the financial instrument is settled.

Type: CodeSet

CodeName	Name	Definition
PHYS	Physical	Physical transfer.
OPTL	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.

8.2.2.110 PriceStatus1Code

Definition: Specifies the status of the price of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

8.2.2.111 PriceStatus2Code

Definition: Status of the price of a financial instrument.

Type: CodeSet

CodeName	Name	Definition
PNDG	Pending	Price is pending.

8.2.2.112 ProductType4Code

Definition: Specifies the underlying type of product or financial instrument.

Type: CodeSet

CodeName	Name	Definition
CRDT	Credit	Identifies categories of instruments that are credits.
CURR	Currency	Identifies categories of currency instruments.
EQUI	Equity	Identifies the nature or type of an equity.
INTR	InterestRate	Identifies categories of instruments that are interest rates based.
COMM	Commodity	Identifies categories of instruments that are commodities.
OTHR	Other	Other asset type.

8.2.2.113 Reconciliation3Code

Definition: Specifies the process type used for the trade repository reconciliation.

Type: CodeSet

CodeName	Name	Definition
DPRW	DualSidedEEAPartiallyReconciledNoValuationReconciliation	Trade repository has both sides of the trade reported but fields are not valuation reconciled.
DPRV	DualSidedEEAPartiallyReconciledValuationReconciliationOnly	Trade repository has both sides of the trade reported but fields are valuation reconciled only.
DSMA	DualSidedMatched	Trade repository has both sides of the trade reported and all fields match.
DSNM	DualSidedNonMatched	Trade repository has both sides of the trade reported but not all fields match.
NORE	NotSubmittedToReconciliation	Trade was not required to be submitted for reconciliation.
SSMA	SingleSidedEEAMatched	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, and the result has been successful according to the specification of the inter-TR reconciliation process.
SSPA	SingleSidedEEAPaired	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, and either has already performed comparison of the reports, or is in the process of doing so.
SPRW	SingleSidedEEAPartiallyReconciledNoValuationReconciliation	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has already performed the comparison of the reports, but fields are not valuation reconciled.
SPRV	SingleSidedEEAPartiallyReconciledValuationReconciliationOnly	Trade repository has one side of the trade, knows which trade repository holds the other side of the trade, has

CodeName	Name	Definition
		already performed the comparison of the reports, but fields are valuation reconciled only.
SSUN	SingleSidedEEAUnpaired	Trade repository has one side of the trade, knows that the other side is EEA counterparty and does not know which TR holds the other side of the trade.
SSNE	SingleSidedNonEEA	Trade repository has one side of the trade and knows that the other side does not have a reporting obligation.

8.2.2.114 ReconciliationStatus1Code

Definition: Indicator if reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

Type: CodeSet

CodeName	Name	Definition
NREC	NonReconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are not within the allowed tolerances.
RECO	Reconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

8.2.2.115 ReconciliationStatus2Code

Definition: Indicator if reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.

Type: CodeSet

CodeName	Name	Definition
NREC	NonReconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are not within the allowed tolerances.
RECO	Reconciled	Indicator of reconciliation of derivatives for which all the reconcilable fields are within the allowed tolerances.
NOAP	NotApplicable	Not applicable.

8.2.2.116 ReportPeriodActivity1Code

Definition: Specifies the type of report activity for a specific reporting period.

Type: CodeSet

CodeName	Name	Definition
NOTX	NoTransaction	No transaction has been identified during the period.

8.2.2.117 RiskReductionService1Code

Definition: Indicator of a type of a post trade risk reduction operation for the purpose of reporting.

Type: CodeSet

CodeName	Name	Definition
NORR	NoRiskReduction	There is no portfolio compression.
PWOS	NoThirdPartyPortfolioCompression	Portfolio Compression without a third-party service provider.
OTHR	OtherCompression	Other portfolio compression.
PRBM	PortfolioRebalancing	Portfolio rebalancing or margin management.
PWAS	ThirdPartyPortfolioCompression	Portfolio Compression with a third-party service provider or CCP.

8.2.2.118 TradeConfirmationType1Code

Definition: Specifies whether the contract was electronically confirmed or non-electronically confirmed.

Type: CodeSet

CodeName	Name	Definition
ECNF	ElectronicallyConfirmed	Electronically confirmed.
YCNF	NonElectronicallyConfirmed	Non-electronically confirmed.

8.2.2.119 TradeConfirmationType2Code

Definition: Specifies that the contract was electronically non-confirmed.

Type: CodeSet

CodeName	Name	Definition
NCNF	NonConfirmed	Non-confirmed.

8.2.2.120 TradeCounterpartyType1Code

Definition: Specifies the type of the trade counterparty.

Type: CodeSet

CodeName	Name	Definition
BENE	Beneficiary	Specifies that party to the transaction is a Beneficiary.
BROK	Broker	Specifies that party to the transaction is a Broker.
CLEM	ClearingMember	Specifies that party to the transaction is a Clearing Member.
EXEA	ExecutingAgent	Specifies that party to the transaction is an Executing Agent.
OTHC	OtherCounterparty	Specifies that party to the transaction is an Other Counterparty.

CodeName	Name	Definition
REPC	ReportingCounterparty	Specifies that party to the transaction is a Reporting Counterparty.
SBMA	SubmittingAgent	Specifies that party to the transaction is a Submitting Agent.
ERFR	EntityResponsibleForReport	Specifies that party to the transaction is an Entity Responsible For Report.

8.2.2.121 TradeRepositoryReportingType1Code

Definition: Indication whether both counterparties to the transaction have reported to the same trade repository or each counterparty to the transaction reported two different trade repository.

Type: CodeSet

CodeName	Name	Definition
SWOS	SingleSided	Only one counterparty to the transaction has reported to the same trade repository.
TWOS	DualSided	Both counterparties to the transaction have reported to the same trade repository.

8.2.2.122 TradingCapacity7Code

Definition: Specifies the role of a trading party in a transaction.

Type: CodeSet

CodeName	Name	Definition
AGEN	Agent	Trading as Agent on behalf of a customer.
PRIN	Principal	Trading as Principal.

8.2.2.123 TransactionOperationType10Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.

CodeName	Name	Definition
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
PRTO	PortOut	Indicates transfers swap transaction from one SDR to another SDR (change of swap data repository).

8.2.2.124 TransactionOperationType11Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.
NEWT	NewTransaction	Transaction is a new transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.

8.2.2.125 TransactionOperationType8Code

Definition: Specifies the transaction operation action type.

Type: CodeSet

CodeName	Name	Definition
COMP	Compression	Transaction is a compression.

CodeName	Name	Definition
CORR	Correction	Transaction corrects errors in a previously sent transaction.
EROR	Error	Cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to regulatory reporting requirements but was reported to a regulatory authority by mistake or a cancellation of duplicate report.
MODI	Modification	Transaction modifies in a previously sent transaction.
NEWT	NewTransaction	Transaction is a new transaction.
OTHR	Other	Other.
POSC	PositionComponent	Contract to be reported as a new trade and included in a separate position report on the same day.
REVI	Revive	Re-opening of a derivative, at a trade or position level, that was cancelled or terminated by mistake.
TERM	Termination	Closing of an existing transaction because of a new event (for example: Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.
VALU	ValuationUpdate	Update of a contract valuation or collateral.
MARU	MarginUpdate	Indicates the report of the collateral data or of their modifications, but not the corrections of the previously reported collateral details.

8.2.2.126 UnderlyingIdentification1Code

Definition: Specifies the type of the underlying identification.

Type: CodeSet

CodeName	Name	Definition
UKWN	Unknown	Unknown (not available) underlying identification code.
BSKT	Basket	Basket of indexes identification code.
INDX	Index	Index identification code.

8.2.2.127 ValuationType1Code

Definition: Specifies the type used for the calculation of the valuation.

Type: CodeSet

CodeName	Name	Definition
CCPV	CCPValuation	Central counterparty (CCP) valuation.

CodeName	Name	Definition
MTMA	MarkToMarket	Mark to market valuation.
MTMO	MarkToModel	Mark to model valuation.

8.2.2.128 WeekDay3Code

Definition: Specifies the day of the week of the delivery.

Type: CodeSet

CodeName	Name	Definition
ALLD	AllDays	All Days of the week.
XBHL	DaysExcludingBankHolidays	Days of the week excluding bank holidays.
IBHL	DaysIncludingBankHolidays	Days of the week Including bank holidays.
FRID	Friday	Friday.
MOND	Monday	Monday.
SATD	Saturday	Saturday.
SUND	Sunday	Sunday.
THUD	Thursday	Thursday.
TUED	Tuesday	Tuesday.
WEDD	Wednesday	Wednesday.
WDAY	Weekdays	Weekdays.
WEND	Weekend	Weekend.

8.2.3 Date

8.2.3.1 ISODate

Definition: A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Type: Date

8.2.4 DateTime

8.2.4.1 ISODateTime

Definition: A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: DateTime

8.2.5 IdentifierSet

8.2.5.1 AnyBICDec2014Identifier

Definition: Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

Type: IdentifierSet

Identification scheme: SWIFT; AnyBICIdentifier

Format

pattern	[A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

Constraints

- **AnyBIC**

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

8.2.5.2 CFIOct2015Identifier

Definition: Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, for example, common share with voting rights, fully paid, or registered.

Note: this identifier also supports the updated versions of the standard, which were published in 2019 and 2021 (ISO 10962 :2019 and ISO 10962:2021) as there is no update in the pattern.

Type: IdentifierSet

Identification scheme: ANNA; CFIIdentifier

Format

pattern	[A-Z]{6,6}

8.2.5.3 EICIdentifier

Definition: Energy identification coding scheme.

Type: IdentifierSet

Identification scheme: European Network for transmission operator electricity.

Format

pattern	[A-Z0-9\-]{16}

8.2.5.4 ISINOct2015Identifier

Definition: The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

Note: this identifier also supports the new version of the standard, which was published in 2021 (ISO 6166:2021) as there is no update in the pattern.

Type: IdentifierSet

Identification scheme: ANNA; ISINIdentifier

Format

pattern	[A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

8.2.5.5 LEIIdentifier

Definition: Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

Type: IdentifierSet

Identification scheme: Global LEI System; LEIIdentifier

Format

pattern	[A-Z0-9]{18,18}[0-9]{2,2}

8.2.5.6 MICIdentifier

Definition: Market Identifier Code. The identification of a financial market, as stipulated in the norm ISO 10383 'Codes for exchanges and market identifications'.

Type: IdentifierSet

Identification scheme: SWIFT; MICIdentifier

Format

pattern	[A-Z0-9]{4,4}

8.2.5.7 UTIIdentifier

Definition: Unique Transaction Identifier (UTI). Unique number allocated to a financial transaction as agreed among the parties and/or within the regulatory system under which it is formed. The UTI is described in the latest edition of the international standard ISO 23897:2020.

Type: IdentifierSet

Identification scheme: Parties to a trade; UTIIdentier

Format

pattern	[A-Z0-9]{18}[0-9]{2}[A-Z0-9]{0,32}

8.2.6 Indicator

8.2.6.1 PlusOrMinusIndicator

Definition: Indicates a positive or negative value.

Type: Indicator

Meaning When True: Plus

Meaning When False: Minus

8.2.6.2 TrueFalseIndicator

Definition: A flag indicating a True or False value.

Type: Indicator

Meaning When True: True

Meaning When False: False

8.2.6.3 YesNoIndicator

Definition: Indicates a "Yes" or "No" type of answer for an element.

Type: Indicator

Meaning When True: Yes

Meaning When False: No

8.2.7 Quantity

8.2.7.1 DayOfMonthNumber

Definition: Day of the month in a numeric form, that is 3 is the third day of the month.

Type: Quantity

Format

minInclusive	1
maxInclusive	31

8.2.7.2 LongFraction19DecimalNumber

Definition: Number of objects represented as a decimal number, such as 0.75 or 45.6.

Type: Quantity

Format

totalDigits	25
fractionDigits	19

8.2.7.3 Max3Number

Definition: Number (max 999) of objects represented as an integer.

Type: Quantity

Format

totalDigits	3
fractionDigits	0

Constraints

- **NumberRule**

  If Number is negative, then Sign must be present.

8.2.7.4 Number

Definition: Number of objects represented as an integer.

Type: Quantity

Format

totalDigits	18
fractionDigits	0

8.2.8 Rate

8.2.8.1 BaseOne18Rate

Definition: Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	18
fractionDigits	13
baseValue	1.0

8.2.8.2 BaseOneRate

Definition: Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	1.0

8.2.8.3 PercentageRate

Definition: Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.

Type: Rate

Format

totalDigits	11
fractionDigits	10
baseValue	100.0

8.2.9 Text

8.2.9.1 Max1000Text

Definition: Specifies a character string with a maximum length of 1000 characters.

Type: Text

Format

minLength	1
maxLength	1000

8.2.9.2 Max100Text

Definition: Specifies a character string with a maximum length of 100 characters.

Type: Text

Format

minLength	1
maxLength	100

8.2.9.3 Max105Text

Definition: Specifies a character string with a maximum length of 105 characters.

Type: Text

Format

minLength	1
maxLength	105

8.2.9.4 Max140Text

Definition: Specifies a character string with a maximum length of 140 characters.

Type: Text

Format

minLength	1
maxLength	140

8.2.9.5 Max16Text

Definition: Specifies a character string with a maximum length of 16 characters.

Type: Text

Format

minLength	1
maxLength	16

8.2.9.6 Max210Text

Definition: Specifies a character string with a maximum length of 210 characters.

Type: Text

Format

minLength	1
maxLength	210

8.2.9.7 Max25Text

Definition: Specifies a character string with a maximum length of 25 characters.

Type: Text

Format

minLength	1
maxLength	25

8.2.9.8 Max350Text

Definition: Specifies a character string with a maximum length of 350 characters.

Type: Text

Format

minLength	1
maxLength	350

8.2.9.9 Max35Text

Definition: Specifies a character string with a maximum length of 35 characters.

Type: Text

Format

minLength	1
maxLength	35

8.2.9.10 Max4AlphaNumericText

Definition: Specifies an alphanumeric string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4
pattern	[a-zA-Z0-9]{1,4}

8.2.9.11 Max4Text

Definition: Specifies a character string with a maximum length of 4 characters.

Type: Text

Format

minLength	1
maxLength	4

8.2.9.12 Max500Text

Definition: Specifies a character string with a maximum length of 500 characters.

Type: Text

Format

minLength	1
maxLength	500

8.2.9.13 Max50Text

Definition: Specifies a character string with a maximum length of 50 characters.

Type: Text

Format

minLength	1
maxLength	50

8.2.9.14 Max52Text

Definition: Specifies a character string with a maximum length of 52 characters.

Type: Text

Format

minLength	1
maxLength	52

8.2.9.15 Max5NumericText

Definition: Specifies a numeric string with a maximum length of 5 digits.

Type: Text

Format

pattern	[0-9]{1,5}

8.2.9.16 Max70Text

Definition: Specifies a character string with a maximum length of 70characters.

Type: Text

Format

minLength	1
maxLength	70

8.2.9.17 Max72Text

Definition: Specifies a character string with a maximum length of 72 characters.

Type: Text

Format

minLength	1
maxLength	72

8.2.10 Time

8.2.10.1 ISOTime

Definition: 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.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

Type: Time