

ISO 20022

## Consolidated Tape Provider (CTP) Data Reporting

# Message Definition Report - Part 2

For evaluation by the Securities SEG

This document provides details of the Message Definitions for Consolidated Tape Provider (CTP) Data Reporting.

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# 1 Message Set Overview

## Introduction

The Consolidated Tape Provider Data Reporting message set supports the standardized transmission and dissemination of financial market data between Trading Venues (TVs), Approved Publication Arrangements (APAs), Consolidated Tape Providers (CTPs), and market participants. It ensures high-quality, real-time, and interoperable data flows under the local regulations framework.

## 1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
DRAFT1auth.120.001.01 RegulatoryDataInstrumentStatusReportV01	The RegulatoryDataInstrumentStatusReport message is sent by the Trading Venue to the Consolidated Tape Provider, which disseminates the data to their users on a consolidated basis. The RegulatoryDataInstrumentStatusReport message contains the latest trading status of financial instruments on a per-venue basis, including information such as whether an instrument is active, suspended, halted, or removed, along with its current trading phase.
DRAFT1auth.121.001.01 RegulatoryDataTradingSystemStatusReportV01	The RegulatoryDataTradingSystemStatusReport message is sent by the Trading Venue to the Consolidated Tape Provider, which disseminates the data to their users on a consolidated basis. The RegulatoryDataTradingSystemStatusReport message provides the latest operational status of trading systems operated by each Trading Venue, indicating whether a system is active, experiencing an outage, or undergoing a partial outage.
DRAFT1auth.122.001.01 PreTradeInputCoreMarketDataEquityReportV01	The PreTradeInputCoreMarketDataEquityReport message is sent by the Trading Venue to the Consolidated Tape Provider for equity. The PreTradeInputCoreMarketDataEquityReport message contains pre-trade transparency data for equity instruments, including information such as bid and ask prices, order sizes, type of auction and time of submission.
DRAFT1auth.123.001.01 PreTradeOutputCoreMarketDataEquityReportV01	The PreTradeOutputCoreMarketDataEquityReport message is sent by the Consolidated Tape Provider for equity, based on data submitted by the Trading Venues, in accordance with local regulations. The PreTradeOutputCoreMarketDataEquityReport message contains consolidated pre-trade transparency data for equity instruments, including aggregated bid and ask prices, order sizes, type of auction and timestamps.

MessageDefinition	Definition
DRAFT1auth.124.001.01 PostTradeCoreMarketDataReportV01	The PostTradeCoreMarketDataReport message is sent by the Trading Venue and the Approved Publication Arrangement to the Consolidated Tape Provider, which disseminates it to their users in accordance with local regulations. The PostTradeCoreMarketDataReport message contains post-trade transparency data, including key information such as the instrument identifier, transaction price, quantity, execution timestamp, and publication time.

## **2        DRAFT1auth.120.001.01 RegulatoryDataInstrumentStatusReportV01**

### **2.1      MessageDefinition Functionality**

The RegulatoryDataInstrumentStatusReport message is sent by the Trading Venue to the Consolidated Tape Provider, which disseminates the data to their users on a consolidated basis. The RegulatoryDataInstrumentStatusReport message contains the latest trading status of financial instruments on a per-venue basis, including information such as whether an instrument is active, suspended, halted, or removed, along with its current trading phase.

#### Outline

The RegulatoryDataInstrumentStatusReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

- A. ReportHeader
  - Provides general information on the regulatory instruments report.
- B. RegulatoryInstrumentReport
  - Report related to the regulatory status of financial instruments traded on a given venue.
- C. SupplementaryData
  - Additional information that cannot be captured in the structured elements and/or any other specific block.

## 2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <RgltryDataInstrmStsRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[0..1]	±		7
	<b>RegulatoryInstrumentReport</b> <RgltryInstrmRpt>	[1..*]			7
{Or	<b>New</b> <New>	[1..1]			8
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		9
	<b>RegulatoryInstrument</b> <RgltryInstrm>	[1..*]			9
	<b>Instrument</b> <Instrm>	[1..1]			10
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		10
	<b>Currency</b> <Ccy>	[0..1]	CodeSet	C1	10
	<b>Status</b> <Sts>	[1..1]	CodeSet		11
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		11
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		11
	<b>TradingSystem</b> <TradgSys>	[0..1]			11
	<b>Type</b> <Tp>	[1..1]	CodeSet		11
	<b>Phase</b> <Phs>	[0..1]	CodeSet		12
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[0..1]	Indicator		12
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		12
Or}	<b>Cancellation</b> <Cx/>	[1..1]			13
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		13
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	13

## 2.3 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 Country

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

**C3 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.

**C4 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

## 2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 2.4.1 ReportHeader <RptHdr>

*Presence:* [0..1]

*Definition:* Provides general information on the regulatory instruments report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader3](#)" on page 64 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C6	65
	ReportingPeriod <RptgPrd>	[1..1]	±		65
	ISIN <ISIN>	[0..*]	IdentifierSet		66
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		66
	MessagePagination <MsgPgntn>	[0..1]	±		66
	NumberRecords <NbRcrds>	[0..1]	Quantity		66

### 2.4.2 RegulatoryInstrumentReport <RgltryInstrmRpt>

*Presence:* [1..\*]

*Definition:* Report related to the regulatory status of financial instruments traded on a given venue.

**RegulatoryInstrumentReport <RgltryInstrmRpt>** contains one of the following  
**RegulatoryInstrumentReport1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]			8
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		9
	<b>RegulatoryInstrument</b> <RgltryInstrm>	[1..*]			9
	<b>Instrument</b> <Instrm>	[1..1]			10
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		10
	<b>Currency</b> <Ccy>	[0..1]	CodeSet	C1	10
	<b>Status</b> <Sts>	[1..1]	CodeSet		11
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		11
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		11
	<b>TradingSystem</b> <TradgSys>	[0..1]			11
	<b>Type</b> <Tp>	[1..1]	CodeSet		11
	<b>Phase</b> <Phs>	[0..1]	CodeSet		12
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[0..1]	Indicator		12
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		12
Or}	<b>Cancellation</b> <Cxl>	[1..1]			13
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		13

#### 2.4.2.1 New <New>

*Presence:* [1..1]

*Definition:* Regulatory instrument related data report.



New <New> contains the following **RegulatoryInstrumentReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		9
	<b>RegulatoryInstrument</b> <RgltryInstrm>	[1..*]			9
	<b>Instrument</b> <Instrm>	[1..1]			10
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		10
	<b>Currency</b> <Ccy>	[0..1]	CodeSet	C1	10
	<b>Status</b> <Sts>	[1..1]	CodeSet		11
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		11
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		11
	<b>TradingSystem</b> <TradgSys>	[0..1]			11
	<b>Type</b> <Tp>	[1..1]	CodeSet		11
	<b>Phase</b> <Phs>	[0..1]	CodeSet		12
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[0..1]	Indicator		12
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		12

#### 2.4.2.1.1 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Identification of the report.

*Datatype:* "Max140Text" on page 74

#### 2.4.2.1.2 RegulatoryInstrument <RgltryInstrm>

*Presence:* [1..\*]

*Definition:* Information about the regulatory status of a financial instrument.

**RegulatoryInstrument** <RgltryInstrm> contains the following **RegulatoryInstrumentData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Instrument</b> <Instrm>	[1..1]			10
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		10
	<b>Currency</b> <Ccy>	[0..1]	CodeSet	C1	10
	<b>Status</b> <Sts>	[1..1]	CodeSet		11
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		11
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		11
	<b>TradingSystem</b> <TradgSys>	[0..1]			11
	<b>Type</b> <Tp>	[1..1]	CodeSet		11
	<b>Phase</b> <Phs>	[0..1]	CodeSet		12
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[0..1]	Indicator		12
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		12

#### 2.4.2.1.2.1 Instrument <Instrm>

*Presence:* [1..1]

*Definition:* Data related to the identification of an instrument.

**Instrument** <Instrm> contains the following **FinancialInstrumentAttributes124** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		10
	<b>Currency</b> <Ccy>	[0..1]	CodeSet	C1	10

##### 2.4.2.1.2.1.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 72

##### 2.4.2.1.2.1.2 Currency <Ccy>

*Presence:* [0..1]

*Definition:* Major currency in which the instrument trades.

*Impacted by:* C1 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyCode" on page 68

#### 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.

#### 2.4.2.1.2.2 Status <Sts>

*Presence:* [1..1]

*Definition:* Description of the status of the financial instrument.

*Datatype:* "SecurityStatus3Code" on page 69

CodeName	Name	Definition
ACTV	Active	The status is active.
HALT	Halted	The status is subject to a trading halt.
RMOV	Removed	The status is removed
SUSP	Suspended	The status is suspended.

#### 2.4.2.1.2.3 StatusStartDateTime <StsStartDtTm>

*Presence:* [1..1]

*Definition:* Date and time from which the instrument status is valid.

*Datatype:* "ISODatetime" on page 72

#### 2.4.2.1.2.4 TradingVenue <TradgVn>

*Presence:* [1..1]

*Definition:* Identification of the trading venue on which the instrument status is valid.

*Datatype:* "MICIdentifier" on page 73

#### 2.4.2.1.2.5 TradingSystem <TradgSys>

*Presence:* [0..1]

*Definition:* Information about the trading system where the instrument is traded.

**TradingSystem <TradgSys>** contains the following **TradingSystemData3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type</b> <Tp>	[1..1]	CodeSet		11
	<b>Phase</b> <Phs>	[0..1]	CodeSet		12

##### 2.4.2.1.2.5.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of trading system on which the instrument is traded.

*Datatype:* "TradingSystemType1Code" on page 71

CodeName	Name	Definition
CLOB	CentralLimitOrderBook	Central limit order book.
HYBR	HybridSystem	Hybrid system
OTHR	Other	Other trading system

CodeName	Name	Definition
PATS	PeriodicAuction	Periodic auction
QDTS	QuoteDrivenMarket	Quote driven market
RFQT	RequestForQuotes	Request for quotes
VOIC	VoiceTradingSystem	Voice trading system

#### 2.4.2.1.2.5.2 Phase <Phs>

*Presence:* [0..1]

*Definition:* Type of trading phase of the trading system on which the instrument is traded.

Usage: Only applicable for the Equity Consolidated Tape Provider (CTP).

*Datatype:* "TradingSystemPhase1Code" on page 70

CodeName	Name	Definition
MACT	AtMarketCloseTrading	Phase in which the trading system is in
COTR	ContinuousTrading	Phase in which the trading system is in
ODAU	OnDemandAuction	Phase in which the trading system is in
OTSP	Other	Phase in which the trading system is in
OMST	OutOfMainSessionTrading	Phase in which the trading system is in
SCAU	ScheduledClosingAuction	Phase in which the trading system is in
SIAU	ScheduledIntradayAuction	Phase in which the trading system is in
SOAU	ScheduledOpeningAuction	Phase in which the trading system is in
TROF	TradeReportingOffExchange	Phase in which the trading system is in
TRSI	TradeReportingSystematicInternaliser	Phase in which the trading system is in
TROE	TradeReportingOnExchange	Phase in which the trading system is in
UDUC	UndefinedAuction	Phase in which the trading system is in
UAUC	UnscheduledAuction	Phase in which the trading system is in

#### 2.4.2.1.2.6 MostRelevantMarket <MostRlvntMkt>

*Presence:* [0..1]

*Definition:* Identification of the trading venue being the most relevant market.

Usage: Only applicable for the output data of the Equity Consolidated Tape Provider (CTP).

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 73):

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

#### 2.4.2.1.2.7 DisseminationDateTime <DssmntnDtTm>

*Presence:* [0..1]

*Definition:* Date and time from which the instrument status or the regulatory data are disseminated by the Consolidated Tape Provider (CTP).

Usage: Only applicable for output data.

*Datatype:* "ISODateTime" on page 72

## 2.4.2.2 Cancellation <Cxl>

*Presence:* [1..1]

*Definition:* Cancellation of a previously sent report, probably because of erroneous data.

**Cancellation <Cxl>** contains the following **CancelReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		13

### 2.4.2.2.1 ReportIdentification <RptId>

*Presence:* [1..1]

*Definition:* Identification of the report.

*Datatype:* "Max140Text" on page 74

## 2.4.3 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C3 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 61 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		61
	Envelope <Envlp>	[1..1]	(External Schema)		62

### 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      DRAFT1auth.121.001.01 RegulatoryDataTradingSystemStatusReportV 01**

## **3.1      MessageDefinition Functionality**

The RegulatoryDataTradingSystemStatusReport message is sent by the Trading Venue to the Consolidated Tape Provider, which disseminates the data to their users on a consolidated basis. The RegulatoryDataTradingSystemStatusReport message provides the latest operational status of trading systems operated by each Trading Venue, indicating whether a system is active, experiencing an outage, or undergoing a partial outage.

### **Outline**

The RegulatoryDataTradingSystemStatusReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

**A. ReportHeader**

Provides general information on the regulatory trading system report.

**B. RegulatoryTradingSystemReport**

Report related to the regulatory status of trading systems.

**C. SupplementaryData**

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

## 3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <RgltryDataTradgSysStsRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[0..1]	±		15
	<b>RegulatoryTradingSystemReport</b> <RgltryTradgSysRpt>	[1..*]			16
{Or	<b>New</b> <New>	[1..1]			16
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		17
	<b>RegulatoryTradingSystem</b> <RgltryTradgSys>	[1..*]			17
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		17
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		17
	<b>Status</b> <Sts>	[1..1]	CodeSet		18
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		18
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		18
Or}	<b>Cancellation</b> <Cx/>	[1..1]			18
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		19
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C2	19

## 3.3 Constraints

### C1 Country

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

### C2 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.

### C3 ValidMICRule

Market Identification code must be an active market at the time of reporting.

## 3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 3.4.1 ReportHeader <RptHdr>

*Presence:* [0..1]

*Definition:* Provides general information on the regulatory trading system report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader3](#)" on page 64 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C6	65
	ReportingPeriod <RptgPrd>	[1..1]	±		65
	ISIN <ISIN>	[0..*]	IdentifierSet		66
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		66
	MessagePagination <MsgPgntn>	[0..1]	±		66
	NumberRecords <NbRcrds>	[0..1]	Quantity		66

### 3.4.2 RegulatoryTradingSystemReport <RgltryTradgSysRpt>

*Presence:* [1..\*]

*Definition:* Report related to the regulatory status of trading systems.

**RegulatoryTradingSystemReport <RgltryTradgSysRpt>** contains one of the following **RegulatoryTradingSystemReport1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]			16
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		17
	<b>RegulatoryTradingSystem</b> <RgltryTradgSys>	[1..*]			17
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		17
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		17
	<b>Status</b> <Sts>	[1..1]	CodeSet		18
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		18
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		18
Or}	<b>Cancellation</b> <Cxl>	[1..1]			18
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		19

#### 3.4.2.1 New <New>

*Presence:* [1..1]

*Definition:* Regulatory trading system related data report.



**New <New>** contains the following **RegulatoryTradingSystemReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		17
	<b>RegulatoryTradingSystem</b> <RgltryTradgSys>	[1..*]			17
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		17
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		17
	<b>Status</b> <Sts>	[1..1]	CodeSet		18
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		18
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		18

#### 3.4.2.1.1 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Identification of the report.

*Datatype:* "Max140Text" on page 74

#### 3.4.2.1.2 RegulatoryTradingSystem <RgltryTradgSys>

*Presence:* [1..\*]

*Definition:* Information about the regulatory status of a trading system.

**RegulatoryTradingSystem** <RgltryTradgSys> contains the following **RegulatoryTradingSystemData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		17
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		17
	<b>Status</b> <Sts>	[1..1]	CodeSet		18
	<b>StatusStartDateTime</b> <StsStartDtTm>	[1..1]	DateTime		18
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[0..1]	DateTime		18

##### 3.4.2.1.2.1 TradingVenue <TradgVn>

*Presence:* [1..1]

*Definition:* Identification of the trading venue on which the instrument status is valid.

*Datatype:* "MICIdentifier" on page 73

##### 3.4.2.1.2.2 TradingSystemType <TradgSysTp>

*Presence:* [1..1]

*Definition:* Data related to the status of the trading system.

*Datatype:* "TradingSystemType1Code" on page 71

CodeName	Name	Definition
CLOB	CentralLimitOrderBook	Central limit order book.
HYBR	HybridSystem	Hybrid system
OTHR	Other	Other trading system
PATS	PeriodicAuction	Periodic auction
QDTS	QuoteDrivenMarket	Quote driven market
RFQT	RequestForQuotes	Request for quotes
VOIC	VoiceTradingSystem	Voice trading system

**3.4.2.1.2.3 Status <Sts>***Presence:* [1..1]*Definition:* Status of the trading system.*Datatype:* "TradingSystemStatus1Code" on page 71

CodeName	Name	Definition
ACTV	Active	The trading system is active.
OTAG	OutageOfTheTradingSystem	The trading system is disrupted
POTG	PartialOutageOfTheTradingSystem	The trading system is partially disrupted

**3.4.2.1.2.4 StatusStartDateTime <StsStartDtTm>***Presence:* [1..1]*Definition:* Date and time from which the system status is valid.*Datatype:* "ISODatetime" on page 72**3.4.2.1.2.5 DisseminationDateTime <DssmntnDtTm>***Presence:* [0..1]*Definition:* Date and time on which the regulatory data are disseminated by the Consolidated Tape Provider (CTP).*Usage:* Only applicable for output data.*Datatype:* "ISODatetime" on page 72**3.4.2.2 Cancellation <Cxl>***Presence:* [1..1]*Definition:* Cancellation of a previously sent report, probably because of erroneous data.**Cancellation <Cxl>** contains the following **CancelReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		19

**3.4.2.2.1 ReportIdentification <RptId>***Presence:* [1..1]*Definition:* Identification of the report.*Datatype:* "Max140Text" on page 74**3.4.3 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* C2 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 61 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		61
	Envelope <Envlp>	[1..1]	(External Schema)		62

**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      DRAFT1auth.122.001.01 PreTradeInputCoreMarketDataEquityReportV 01**

## **4.1      MessageDefinition Functionality**

The PreTradeInputCoreMarketDataEquityReport message is sent by the Trading Venue to the Consolidated Tape Provider for equity. The PreTradeInputCoreMarketDataEquityReport message contains pre-trade transparency data for equity instruments, including information such as bid and ask prices, order sizes, type of auction and time of submission.

### **Outline**

The PreTradeInputCoreMarketDataEquityReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

**A. ReportHeader**

Provides general information on the pre-trade core input data report.

**B. EquityInputDataReport**

Report related to the input of pre-trade transparency data for equity instruments.

**C. SupplementaryData**

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

## 4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PreTradInptCoreMktDataEqtyRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[0..1]	±		22
	<b>EquityInputDataReport</b> <EqtyInptDataRpt>	[1..*]			22
{Or	<b>New</b> <New>	[1..1]			23
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		24
	<b>PreTradeInput</b> <PreTradInpt>	[1..*]			24
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		25
	<b>EmptyBookIndicator</b> <MptyBookInd>	[0..1]	Indicator		25
	<b>BuySellIndicator</b> <BuySellInd>	[0..1]	CodeSet		25
	<b>Price</b> <Pric>	[0..1]	±		25
	<b>TradedQuantity</b> <TraddQty>	[1..1]	±		26
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		26
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		26
	<b>TradingSystem</b> <TradgSys>	[1..1]			26
	<b>Type</b> <Tp>	[1..1]	CodeSet		27
	<b>Phase</b> <Phs>	[0..1]	CodeSet		27
	<b>SystemUpdateDateTime</b> <SysUpdDtTm>	[1..1]	DateTime		28
Or}	<b>Cancellation</b> <Cxl>	[1..1]			28
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		28
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C5	28

## 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 Country**

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

**C4 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C5 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.

**C6 ValidMICRule**

Market Identification code must be an active market at the time of reporting.

## 4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 4.4.1 ReportHeader <RptHdr>

*Presence:* [0..1]

*Definition:* Provides general information on the pre-trade core input data report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader3](#)" on page 64 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C6	65
	ReportingPeriod <RptgPrd>	[1..1]	±		65
	ISIN <ISIN>	[0..*]	IdentifierSet		66
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		66
	MessagePagination <MsgPgntn>	[0..1]	±		66
	NumberRecords <NbRcrds>	[0..1]	Quantity		66

### 4.4.2 EquityInputDataReport <EqtyInptDataRpt>

*Presence:* [1..\*]

*Definition:* Report related to the input of pre-trade transparency data for equity instruments.

**EquityInputDataReport <EqtyInptDataRpt>** contains one of the following **PreTradeInputReport1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]			23
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		24
	<b>PreTradeInput</b> <PreTradInpt>	[1..*]			24
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		25
	<b>EmptyBookIndicator</b> <MptyBookInd>	[0..1]	Indicator		25
	<b>BuySellIndicator</b> <BuySellInd>	[0..1]	CodeSet		25
	<b>Price</b> <Pric>	[0..1]	±		25
	<b>TradedQuantity</b> <TraddQty>	[1..1]	±		26
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		26
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		26
	<b>TradingSystem</b> <TradgSys>	[1..1]			26
	<b>Type</b> <Tp>	[1..1]	CodeSet		27
	<b>Phase</b> <Phs>	[0..1]	CodeSet		27
	<b>SystemUpdateDateTime</b> <SysUpdDtTm>	[1..1]	DateTime		28
Or}	<b>Cancellation</b> <Cxl>	[1..1]			28
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		28

#### 4.4.2.1 New <New>

*Presence:* [1..1]

*Definition:* Pre-trade core input equity related data report.

New <New> contains the following **PreTradeInputReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		24
	<b>PreTradeInput</b> <PreTradInpt>	[1..*]			24
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		25
	<b>EmptyBookIndicator</b> <MptyBookInd>	[0..1]	Indicator		25
	<b>BuySellIndicator</b> <BuySellInd>	[0..1]	CodeSet		25
	<b>Price</b> <Pric>	[0..1]	±		25
	<b>TradedQuantity</b> <TraddQty>	[1..1]	±		26
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		26
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		26
	<b>TradingSystem</b> <TradgSys>	[1..1]			26
	<b>Type</b> <Tp>	[1..1]	CodeSet		27
	<b>Phase</b> <Phs>	[0..1]	CodeSet		27
	<b>SystemUpdateDateTime</b> <SysUpdDtTm>	[1..1]	DateTime		28

#### 4.4.2.1.1 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Identification of the report.

*Datatype:* "Max140Text" on page 74

#### 4.4.2.1.2 PreTradeInput <PreTradInpt>

*Presence:* [1..\*]

*Definition:* Information related to the pre-trade transparency data of equity instruments.



**PreTradeInput <PreTradeInpt>** contains the following **PreTradeInputData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		25
	<b>EmptyBookIndicator</b> <MptyBookInd>	[0..1]	Indicator		25
	<b>BuySellIndicator</b> <BuySellInd>	[0..1]	CodeSet		25
	<b>Price</b> <Pric>	[0..1]	±		25
	<b>TradedQuantity</b> <TraddQty>	[1..1]	±		26
	<b>TradingVenue</b> <TradgVn>	[1..1]	IdentifierSet		26
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		26
	<b>TradingSystem</b> <TradgSys>	[1..1]			26
	<b>Type</b> <Tp>	[1..1]	CodeSet		27
	<b>Phase</b> <Phs>	[0..1]	CodeSet		27
	<b>SystemUpdateDateTime</b> <SysUpdDtTm>	[1..1]	DateTime		28

#### 4.4.2.1.2.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 72

#### 4.4.2.1.2.2 EmptyBookIndicator <MptyBookInd>

*Presence:* [0..1]

*Definition:* Explicit indicator to empty the book, for example, prior to changing from continuous to auction.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 73):

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

#### 4.4.2.1.2.3 BuySellIndicator <BuySellInd>

*Presence:* [0..1]

*Definition:* Side of the order or quote.

*Datatype:* "Side6Code" on page 69

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.

#### 4.4.2.1.2.4 Price <Pric>

*Presence:* [0..1]

**Definition:** Traded price of the transaction excluding, where applicable, commission and accrued interest.

**Price <Pric>** contains one of the following elements (see "SecuritiesTransactionPrice26Choice" on page 62 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		63
Or	Percentage <Pctg>	[1..1]	Rate		63
Or	Yield <Yld>	[1..1]	Rate		63
Or	BasisPoints <BsisPts>	[1..1]	Quantity		63
Or}	NoPrice <NoPric>	[1..1]	±		63

#### 4.4.2.1.2.5 TradedQuantity <TraddQty>

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

**Definition:** Quantity being executed, when there is a partial or full execution.

**TradedQuantity <TraddQty>** contains one of the following elements (see "FinancialInstrumentQuantity25Choice" on page 58 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		58
Or	NominalValue <NmnlVal>	[1..1]	Amount	C2, C4	58
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C2, C4	58

#### 4.4.2.1.2.6 TradingVenue <TradgVn>

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

**Definition:** Identification of the trading venue.

**Datatype:** "MICIdentifier" on page 73

#### 4.4.2.1.2.7 PublicationDateTime <PblctnDtTm>

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

**Definition:** Date and time when the information was published by the trading venue.

**Datatype:** "ISODateTime" on page 72

#### 4.4.2.1.2.8 TradingSystem <TradgSys>

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

**Definition:** Status in which the instrument that is traded is in.

**TradingSystem <TradgSys>** contains the following **TradingSystemData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Type &lt;Tp&gt;</b>	[1..1]	CodeSet		27
	<b>Phase &lt;Phs&gt;</b>	[0..1]	CodeSet		27

#### 4.4.2.1.2.8.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of trading system on which the instrument is traded.

*Datatype:* "TradingSystemType1Code" on page 71

CodeName	Name	Definition
CLOB	CentralLimitOrderBook	Central limit order book.
HYBR	HybridSystem	Hybrid system
OTHR	Other	Other trading system
PATS	PeriodicAuction	Periodic auction
QDTS	QuoteDrivenMarket	Quote driven market
RFQT	RequestForQuotes	Request for quotes
VOIC	VoiceTradingSystem	Voice trading system

#### 4.4.2.1.2.8.2 Phase <Phs>

*Presence:* [0..1]

*Definition:* Type of trading phase of the trading system on which the instrument is traded.

Usage: Only applicable for the Equity Consolidated Tape Provider (CTP).

*Datatype:* "TradingSystemPhase2Code" on page 70

CodeName	Name	Definition
MACT	AtMarketCloseTrading	Phase in which the trading system is in
COTR	ContinuousTrading	Phase in which the trading system is in
ODAU	OnDemandAuction	Phase in which the trading system is in
OTSP	Other	Phase in which the trading system is in
OMST	OutOfMainSessionTrading	Phase in which the trading system is in
SCAU	ScheduledClosingAuction	Phase in which the trading system is in
SIAU	ScheduledIntradayAuction	Phase in which the trading system is in
SOAU	ScheduledOpeningAuction	Phase in which the trading system is in
UDUC	UndefinedAuction	Phase in which the trading system is in
UAUC	UnscheduledAuction	Phase in which the trading system is in

**4.4.2.1.2.9 SystemUpdateDateTime <SysUpdDtTm>***Presence:* [1..1]*Definition:* Date and time in which the system is updated.*Datatype:* "ISODateTime" on page 72**4.4.2.2 Cancellation <Cxl>***Presence:* [1..1]*Definition:* Cancellation of a previously sent report, probably because of erroneous data.**Cancellation <Cxl>** contains the following **CancelReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportIdentification <RptId>	[1..1]	Text		28

**4.4.2.2.1 ReportIdentification <RptId>***Presence:* [1..1]*Definition:* Identification of the report.*Datatype:* "Max140Text" on page 74**4.4.3 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* C5 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 61 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		61
	Envelope <Envlp>	[1..1]	(External Schema)		62

**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      DRAFT1auth.123.001.01 PreTradeOutputCoreMarketDataEquityReport V01**

## **5.1      MessageDefinition Functionality**

The PreTradeOutputCoreMarketDataEquityReport message is sent by the Consolidated Tape Provider for equity, based on data submitted by the Trading Venues, in accordance with local regulations. The PreTradeOutputCoreMarketDataEquityReport message contains consolidated pre-trade transparency data for equity instruments, including aggregated bid and ask prices, order sizes, type of auction and timestamps.

### **Outline**

The PreTradeOutputCoreMarketDataEquityReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

**A. ReportHeader**

Provides general information on the pre-trade core output data report.

**B. EquityOutputDataReport**

Report related to the output of pre-trade transparency data for equity instruments.

**C. SupplementaryData**

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

## 5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PreTradOutptCoreMktDataEqtyRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[0..1]	±		31
	<b>EquityOutputDataReport</b> <EqtyOutptDataRpt>	[1..*]			32
{Or	<b>New</b> <New>	[1..1]			33
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		34
	<b>PreTradeData</b> <PreTradData>	[1..*]			35
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		35
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[1..1]	IdentifierSet		36
	<b>OutputData</b> <OutptData>	[1..1]			36
{Or	<b>ContinuousOrderBook</b> <CntnsOrdrBook>	[1..1]			36
	<b>EntryDateTime</b> <NtryDtTm>	[1..1]	DateTime		37
	<b>CalculationDateTime</b> <ClctnDtTm>	[1..1]	DateTime		37
	<b>Bid</b> <Bid>	[1..1]			37
	<b>BestBid</b> <BestBid>	[1..1]	Quantity		37
	<b>BestBidVolume</b> <BestBidVol>	[1..1]	Quantity		38
	<b>Offer</b> <Offer>	[1..1]			38
	<b>BestOffer</b> <BestOffer>	[1..1]	Quantity		38
	<b>BestOfferVolume</b> <BestOfferVol>	[1..1]	Quantity		38
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	38
Or}	<b>AuctionTradingSystem</b> <AuctnTradgSys>	[1..1]			38
	<b>IndicativePriceDateTime</b> <IndctvPricDtTm>	[1..1]	DateTime		39
	<b>AuctionPrice</b> <AuctnPric>	[1..1]			39
	<b>Lowest</b> <Lwst>	[1..1]	Quantity		39
	<b>Highest</b> <Hghst>	[1..1]	Quantity		39
	<b>VolumeWeighted</b> <VolWghtd>	[1..1]	Quantity		40
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	40
	<b>AuctionVolume</b> <AuctnVol>	[0..1]	Quantity		40
	<b>PublicationDateTime</b> <PblctnDtTm>	[0..1]	DateTime		40
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		40
Or}	<b>Cancellation</b> <Cxl>	[1..1]			40

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		41
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C3	41

## 5.3 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 Country

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

### C3 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.

### C4 ValidMICRule

Market Identification code must be an active market at the time of reporting.

## 5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 5.4.1 ReportHeader <RptHdr>

*Presence:* [0..1]

*Definition:* Provides general information on the pre-trade core output data report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader3](#)" on page 64 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C6	65
	ReportingPeriod <RptgPrd>	[1..1]	±		65
	ISIN <ISIN>	[0..*]	IdentifierSet		66
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		66
	MessagePagination <MsgPgntn>	[0..1]	±		66
	NumberRecords <NbRcrds>	[0..1]	Quantity		66

## 5.4.2 EquityOutputDataReport <EqtyOutptDataRpt>

*Presence:* [1..\*]

*Definition:* Report related to the output of pre-trade transparency data for equity instruments.



**EquityOutputDataReport <EqtyOutptDataRpt>** contains one of the following  
**PreTradeOutputReport1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]			33
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		34
	<b>PreTradeData</b> <PreTradData>	[1..*]			35
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		35
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[1..1]	IdentifierSet		36
	<b>OutputData</b> <OutptData>	[1..1]			36
{Or	<b>ContinuousOrderBook</b> <CntnsOrdrBook>	[1..1]			36
	<b>EntryDateTime</b> <NtryDtTm>	[1..1]	DateTime		37
	<b>CalculationDateTime</b> <ClctnDtTm>	[1..1]	DateTime		37
	<b>Bid</b> <Bid>	[1..1]			37
	<b>BestBid</b> <BestBid>	[1..1]	Quantity		37
	<b>BestBidVolume</b> <BestBidVol>	[1..1]	Quantity		38
	<b>Offer</b> <Offer>	[1..1]			38
	<b>BestOffer</b> <BestOffer>	[1..1]	Quantity		38
	<b>BestOfferVolume</b> <BestOfferVol>	[1..1]	Quantity		38
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	38
Or}	<b>AuctionTradingSystem</b> <AuctnTradgSys>	[1..1]			38
	<b>IndicativePriceDateTime</b> <IndctvPricDtTm>	[1..1]	DateTime		39
	<b>AuctionPrice</b> <AuctnPric>	[1..1]			39
	<b>Lowest</b> <Lwst>	[1..1]	Quantity		39
	<b>Highest</b> <Hghst>	[1..1]	Quantity		39
	<b>VolumeWeighted</b> <VolWghtd>	[1..1]	Quantity		40
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	40
	<b>AuctionVolume</b> <AuctnVol>	[0..1]	Quantity		40
	<b>PublicationDateTime</b> <PblctnDtTm>	[0..1]	DateTime		40
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		40
Or}	<b>Cancellation</b> <Cxl>	[1..1]			40
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		41

#### 5.4.2.1 New <New>

Presence: [1..1]

*Definition:* Pre-trade core output equity related data report.

**New <New>** contains the following **PreTradeOutputReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		34
	<b>PreTradeData</b> <PreTradData>	[1..*]			35
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		35
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[1..1]	IdentifierSet		36
	<b>OutputData</b> <OutptData>	[1..1]			36
{Or	<b>ContinuousOrderBook</b> <CntnsOrdBook>	[1..1]			36
	<b>EntryDateTime</b> <NtryDtTm>	[1..1]	DateTime		37
	<b>CalculationDateTime</b> <ClctnDtTm>	[1..1]	DateTime		37
	<b>Bid</b> <Bid>	[1..1]			37
	<b>BestBid</b> <BestBid>	[1..1]	Quantity		37
	<b>BestBidVolume</b> <BestBidVol>	[1..1]	Quantity		38
	<b>Offer</b> <Offer>	[1..1]			38
	<b>BestOffer</b> <BestOffer>	[1..1]	Quantity		38
	<b>BestOfferVolume</b> <BestOfferVol>	[1..1]	Quantity		38
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	38
Or}	<b>AuctionTradingSystem</b> <AuctnTradgSys>	[1..1]			38
	<b>IndicativePriceDateTime</b> <IndctvPricDtTm>	[1..1]	DateTime		39
	<b>AuctionPrice</b> <AuctnPric>	[1..1]			39
	<b>Lowest</b> <Lwst>	[1..1]	Quantity		39
	<b>Highest</b> <Hghst>	[1..1]	Quantity		39
	<b>VolumeWeighted</b> <VolWghtd>	[1..1]	Quantity		40
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	40
	<b>AuctionVolume</b> <AuctnVol>	[0..1]	Quantity		40
	<b>PublicationDateTime</b> <PblctnDtTm>	[0..1]	DateTime		40
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		40

#### 5.4.2.1.1 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Identification of the report.

*Datatype:* "Max140Text" on page 74

**5.4.2.1.2 PreTradeData <PreTradData>***Presence:* [1..\*]*Definition:* Information related to the pre-trade transparency data of equity instruments.**PreTradeData <PreTradData>** contains the following **PreTradeOutputData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		35
	<b>MostRelevantMarket</b> <MostRlvntMkt>	[1..1]	IdentifierSet		36
	<b>OutputData</b> <OutptData>	[1..1]			36
{Or	<b>ContinuousOrderBook</b> <CntnsOrdrBook>	[1..1]			36
	<b>EntryDateTime</b> <NtryDtTm>	[1..1]	DateTime		37
	<b>CalculationDateTime</b> <ClctnDtTm>	[1..1]	DateTime		37
	<b>Bid</b> <Bid>	[1..1]			37
	<b>BestBid</b> <BestBid>	[1..1]	Quantity		37
	<b>BestBidVolume</b> <BestBidVol>	[1..1]	Quantity		38
	<b>Offer</b> <Offer>	[1..1]			38
	<b>BestOffer</b> <BestOffer>	[1..1]	Quantity		38
	<b>BestOfferVolume</b> <BestOfferVol>	[1..1]	Quantity		38
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	38
Or}	<b>AuctionTradingSystem</b> <AuctnTradgSys>	[1..1]			38
	<b>IndicativePriceDateTime</b> <IndctvPricDtTm>	[1..1]	DateTime		39
	<b>AuctionPrice</b> <AuctnPric>	[1..1]			39
	<b>Lowest</b> <Lwst>	[1..1]	Quantity		39
	<b>Highest</b> <Hghst>	[1..1]	Quantity		39
	<b>VolumeWeighted</b> <VolWghtd>	[1..1]	Quantity		40
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	40
	<b>AuctionVolume</b> <AuctnVol>	[0..1]	Quantity		40
	<b>PublicationDateTime</b> <PblctnDtTm>	[0..1]	DateTime		40
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		40

**5.4.2.1.2.1 ISIN <ISIN>***Presence:* [1..1]*Definition:* Code used to identify the financial instrument.*Datatype:* "ISINOct2015Identifier" on page 72

**5.4.2.1.2.2 MostRelevantMarket <MostRlvntMkt>***Presence:* [1..1]*Definition:* The most relevant market in terms of liquidity shall be the trading venue where that financial instrument is first admitted to trading or first traded.*Datatype:* "MICIdentifier" on page 73**5.4.2.1.2.3 OutputData <OutptData>***Presence:* [1..1]*Definition:* Output data covering both the continuous order book and auction trading system.**OutputData <OutptData>** contains one of the following **OutputData1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ContinuousOrderBook</b> <CntnsOrdrBook>	[1..1]			36
	<b>EntryDateTime</b> <NtryDtTm>	[1..1]	DateTime		37
	<b>CalculationDateTime</b> <ClctnDtTm>	[1..1]	DateTime		37
	<b>Bid</b> <Bid>	[1..1]			37
	<b>BestBid</b> <BestBid>	[1..1]	Quantity		37
	<b>BestBidVolume</b> <BestBidVol>	[1..1]	Quantity		38
	<b>Offer</b> <Offer>	[1..1]			38
	<b>BestOffer</b> <BestOffer>	[1..1]	Quantity		38
	<b>BestOfferVolume</b> <BestOfferVol>	[1..1]	Quantity		38
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	38
Or}	<b>AuctionTradingSystem</b> <AuctnTradgSys>	[1..1]			38
	<b>IndicativePriceDateTime</b> <IndctvPricDtTm>	[1..1]	DateTime		39
	<b>AuctionPrice</b> <AuctnPric>	[1..1]			39
	<b>Lowest</b> <Lwst>	[1..1]	Quantity		39
	<b>Highest</b> <Hghst>	[1..1]	Quantity		39
	<b>VolumeWeighted</b> <VolWghtd>	[1..1]	Quantity		40
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	40
	<b>AuctionVolume</b> <AuctnVol>	[0..1]	Quantity		40

**5.4.2.1.2.3.1 ContinuousOrderBook <CntnsOrdrBook>***Presence:* [1..1]*Definition:* Data related to the continuous order books for the pre-trade output report.

**ContinuousOrderBook <CntnsOrdrBook>** contains the following **ContinuousOrderBookData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>EntryDateTime</b> <NtryDtTm>	[1..1]	DateTime		37
	<b>CalculationDateTime</b> <ClctnDtTm>	[1..1]	DateTime		37
	<b>Bid</b> <Bid>	[1..1]			37
	<b>BestBid</b> <BestBid>	[1..1]	Quantity		37
	<b>BestBidVolume</b> <BestBidVol>	[1..1]	Quantity		38
	<b>Offer</b> <Offer>	[1..1]			38
	<b>BestOffer</b> <BestOffer>	[1..1]	Quantity		38
	<b>BestOfferVolume</b> <BestOfferVol>	[1..1]	Quantity		38
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	38

#### 5.4.2.1.2.3.1.1 EntryDateTime <NtryDtTm>

*Presence:* [1..1]

*Definition:* The CTP shall publish the most recent amongst the dates and times of the best bids and offers entered into the order book that participate in the BBO as reported by the data contributors.

*Datatype:* "ISODateTime" on page 72

#### 5.4.2.1.2.3.1.2 CalculationDateTime <ClctnDtTm>

*Presence:* [1..1]

*Definition:* Date and time of the calculation of the Best Bid and Offer (BBO).

*Datatype:* "ISODateTime" on page 72

#### 5.4.2.1.2.3.1.3 Bid <Bid>

*Presence:* [1..1]

*Definition:* Data related to the bid for continuous order books.

**Bid <Bid>** contains the following **BidData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BestBid</b> <BestBid>	[1..1]	Quantity		37
	<b>BestBidVolume</b> <BestBidVol>	[1..1]	Quantity		38

#### 5.4.2.1.2.3.1.3.1 BestBid <BestBid>

*Presence:* [1..1]

*Definition:* Best bid in continuous order books.

*Datatype:* "DecimalNumber" on page 73

**5.4.2.1.2.3.1.3.2 BestBidVolume <BestBidVol>***Presence:* [1..1]*Definition:* Aggregated volume attached to the best bid.*Datatype:* "DecimalNumber" on page 73**5.4.2.1.2.3.1.4 Offer <Offer>***Presence:* [1..1]*Definition:* Data related to the offer for continuous order books.**Offer <Offer>** contains the following **OfferData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BestOffer</b> <BestOffer>	[1..1]	Quantity		38
	<b>BestOfferVolume</b> <BestOfferVol>	[1..1]	Quantity		38

**5.4.2.1.2.3.1.4.1 BestOffer <BestOffer>***Presence:* [1..1]*Definition:* Best offer in continuous order books.*Datatype:* "DecimalNumber" on page 73**5.4.2.1.2.3.1.4.2 BestOfferVolume <BestOfferVol>***Presence:* [1..1]*Definition:* The aggregated volume attached to the best offer.*Datatype:* "DecimalNumber" on page 73**5.4.2.1.2.3.1.5 Currency <Ccy>***Presence:* [1..1]*Definition:* Major currency unit in which the best bid and offer prices are expressed.*Impacted by:* C1 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 68**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.

**5.4.2.1.2.3.2 AuctionTradingSystem <AuctnTradgSys>***Presence:* [1..1]*Definition:* Data related to the auction trading system for the pre-trade output report.

**AuctionTradingSystem <AuctnTradgSys>** contains the following **AuctionTradingSystemData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>IndicativePriceDateTime</b> <IndctvPricDtTm>	[1..1]	DateTime		39
	<b>AuctionPrice</b> <AuctnPric>	[1..1]			39
	<b>Lowest</b> <Lwst>	[1..1]	Quantity		39
	<b>Highest</b> <Hghst>	[1..1]	Quantity		39
	<b>VolumeWeighted</b> <VolWghtd>	[1..1]	Quantity		40
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	40
	<b>AuctionVolume</b> <AuctnVol>	[0..1]	Quantity		40

#### 5.4.2.1.2.3.2.1 IndicativePriceDateTime <IndctvPricDtTm>

*Presence:* [1..1]

*Definition:* Most recent dates and times of the prices that participate in the Consolidated Tape Provider (CTP)'s indicative auction price as reported by the data contributors.

*Datatype:* "ISODatetime" on page 72

#### 5.4.2.1.2.3.2.2 AuctionPrice <AuctnPric>

*Presence:* [1..1]

*Definition:* Data related to the auction price for the auction trading system.

**AuctionPrice <AuctnPric>** contains the following **AuctionPriceData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Lowest</b> <Lwst>	[1..1]	Quantity		39
	<b>Highest</b> <Hghst>	[1..1]	Quantity		39
	<b>VolumeWeighted</b> <VolWghtd>	[1..1]	Quantity		40
	<b>Currency</b> <Ccy>	[1..1]	CodeSet	C1	40

#### 5.4.2.1.2.3.2.2.1 Lowest <Lwst>

*Presence:* [1..1]

*Definition:* Lowest auction price.

*Datatype:* "DecimalNumber" on page 73

#### 5.4.2.1.2.3.2.2.2 Highest <Hghst>

*Presence:* [1..1]

*Definition:* Highest auction price.

*Datatype:* "DecimalNumber" on page 73

**5.4.2.1.2.3.2.2.3 VolumeWeighted <VolWghtd>***Presence:* [1..1]*Definition:* Volume weighted auction price.*Datatype:* "DecimalNumber" on page 73**5.4.2.1.2.3.2.2.4 Currency <Ccy>***Presence:* [1..1]*Definition:* Major currency unit in which the best bid and offer prices are expressed.*Impacted by:* C1 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 68**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.

**5.4.2.1.2.3.2.3 AuctionVolume <AuctnVol>***Presence:* [0..1]*Definition:* Total auction volume, where applicable, across venues.*Datatype:* "DecimalNumber" on page 73**5.4.2.1.2.4 PublicationDateTime <PblctnDtTm>***Presence:* [0..1]*Definition:* Date and time when the transaction was published by the data contributors.*Datatype:* "ISODateTime" on page 72**5.4.2.1.2.5 DisseminationDateTime <DssmntnDtTm>***Presence:* [1..1]*Definition:* Date and time when the output data were disseminated by the CTP.*Datatype:* "ISODateTime" on page 72**5.4.2.2 Cancellation <Cxl>***Presence:* [1..1]*Definition:* Cancellation of a previously sent report, probably because of erroneous data.**Cancellation <Cxl>** contains the following **CancelReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		41



**5.4.2.2.1 ReportIdentification <RptId>***Presence:* [1..1]*Definition:* Identification of the report.*Datatype:* "Max140Text" on page 74**5.4.3 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* C3 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on [page 61](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		61
	Envelope <Envlp>	[1..1]	(External Schema)		62

**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        DRAFT1auth.124.001.01          PostTradeCoreMarketDataReportV01**

### **6.1      MessageDefinition Functionality**

The PostTradeCoreMarketDataReport message is sent by the Trading Venue and the Approved Publication Arrangement to the Consolidated Tape Provider, which disseminates it to their users in accordance with local regulations. The PostTradeCoreMarketDataReport message contains post-trade transparency data, including key information such as the instrument identifier, transaction price, quantity, execution timestamp, and publication time.

#### **Outline**

The PostTradeCoreMarketDataReportV01 MessageDefinition is composed of 3 MessageBuildingBlocks:

**A. ReportHeader**

Provides general information on the post trade core output data report.

**B. PostTradeReport**

Report related to the post-trade transparency data for equity and bond instruments.

**C. SupplementaryData**

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

## 6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <PstTradCoreMktDataRpt>	[1..1]			
	<b>ReportHeader</b> <RptHdr>	[0..1]	±		44
	<b>PostTradeReport</b> <PstTradRpt>	[1..*]			45
{Or	<b>New</b> <New>	[1..1]			46
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		47
	<b>PostTrade</b> <PstTrad>	[1..*]			47
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		48
	<b>TradingDateTime</b> <TradgDtTm>	[1..1]	DateTime		48
	<b>TradingVenue</b> <TradgVn>	[1..1]	±	C7	49
	<b>ThirdCountryTradingVenueIdentification</b> <ThrdCtryTradgVnId>	[0..1]	IdentifierSet		49
	<b>TransactionIdentification</b> <TxId>	[0..1]	Text		49
	<b>NumberOfTransactions</b> <NbOfTx>	[0..1]	Quantity		49
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		49
	<b>Price</b> <Pric>	[0..1]	±		50
	<b>Quantity</b> <Qty>	[0..1]	±		50
	<b>NotionalAmount</b> <NtnlAmt>	[0..1]	Amount	C2, C4	51
	<b>Contributor</b> <Cntrbtr>	[1..1]			51
	<b>ReceptionDateTime</b> <RcptnDtTm>	[0..1]	DateTime		51
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		51
	<b>PublicationTradingVenueIdentification</b> <PblctnTradgVnId>	[1..1]	IdentifierSet		52
	<b>ConsolidatedTapeProvider</b> <CnsltdTapePrvdr>	[0..1]			52
	<b>ReceptionDateTime</b> <RcptnDtTm>	[1..1]	DateTime		52
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		52
	<b>PostTradeData</b> <PstTradData>	[0..*]			52
{Or	<b>Bonds</b> <Bds>	[1..1]	CodeSet		53
Or	<b>Derivatives</b> <Derivs>	[1..1]	CodeSet		53
Or}	<b>Equities</b> <Eqts>	[1..1]	CodeSet		53
	<b>SuspiciousData</b> <SspcsData>	[0..1]	Indicator		53
Or}	<b>Cancellation</b> <CxI>	[1..1]			53

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		54
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C5	54

## 6.3 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 Country

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

### C4 CurrencyAmount

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

Note: The decimal separator is a dot.

### C5 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.

### C6 ValidMICRule

Market Identification code must be an active market at the time of reporting.

### C7 ValidMICRule

Market Identification code must be an active market at the time of reporting.

## 6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 6.4.1 ReportHeader <RptHdr>

*Presence:* [0..1]

*Definition:* Provides general information on the post trade core output data report.

**ReportHeader <RptHdr>** contains the following elements (see "[SecuritiesMarketReportHeader3](#)" on page 64 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C6	65
	ReportingPeriod <RptgPrd>	[1..1]	±		65
	ISIN <ISIN>	[0..*]	IdentifierSet		66
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		66
	MessagePagination <MsgPgntn>	[0..1]	±		66
	NumberRecords <NbRcrds>	[0..1]	Quantity		66

## 6.4.2 PostTradeReport <PstTradRpt>

*Presence:* [1..\*]

*Definition:* Report related to the post-trade transparency data for equity and bond instruments.

**PostTradeReport <PstTradRpt>** contains one of the following **PostTradeReport1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]			46
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		47
	<b>PostTrade</b> <PstTrad>	[1..*]			47
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		48
	<b>TradingDateTime</b> <TradgDtTm>	[1..1]	DateTime		48
	<b>TradingVenue</b> <TradgVn>	[1..1]	±	C7	49
	<b>ThirdCountryTradingVenuelIdentification</b> <ThrdCtryTradgVnld>	[0..1]	IdentifierSet		49
	<b>TransactionIdentification</b> <TxId>	[0..1]	Text		49
	<b>NumberOfTransactions</b> <NbOfTx>	[0..1]	Quantity		49
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		49
	<b>Price</b> <Pric>	[0..1]	±		50
	<b>Quantity</b> <Qty>	[0..1]	±		50
	<b>NotionalAmount</b> <NtnlAmt>	[0..1]	Amount	C2, C4	51
	<b>Contributor</b> <Cntrbtr>	[1..1]			51
	<b>ReceptionDateTime</b> <RcptnDtTm>	[0..1]	DateTime		51
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		51
	<b>PublicationTradingVenuelIdentification</b> <PblctnTradgVnld>	[1..1]	IdentifierSet		52
	<b>ConsolidatedTapeProvider</b> <CnsltdTapePrvdr>	[0..1]			52
	<b>ReceptionDateTime</b> <RcptnDtTm>	[1..1]	DateTime		52
	<b>DisseminationDateTime</b> <DssmtnDtTm>	[1..1]	DateTime		52
	<b>PostTradeData</b> <PstTradData>	[0..*]			52
{Or	<b>Bonds</b> <Bds>	[1..1]	CodeSet		53
Or	<b>Derivatives</b> <Derivs>	[1..1]	CodeSet		53
Or}	<b>Equities</b> <Eqts>	[1..1]	CodeSet		53
	<b>SuspiciousData</b> <SspcsData>	[0..1]	Indicator		53
Or}	<b>Cancellation</b> <Cxl>	[1..1]			53
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		54

#### 6.4.2.1 New <New>

*Presence:* [1..1]

*Definition:* Post-trade related data report.

New <New> contains the following **PostTradeReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[0..1]	Text		47
	<b>PostTrade</b> <PstTrad>	[1..*]			47
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		48
	<b>TradingDateTime</b> <TradgDtTm>	[1..1]	DateTime		48
	<b>TradingVenue</b> <TradgVn>	[1..1]	±	C7	49
	<b>ThirdCountryTradingVenueIdentification</b> <ThrdCtryTradgVnId>	[0..1]	IdentifierSet		49
	<b>TransactionIdentification</b> <TxId>	[0..1]	Text		49
	<b>NumberOfTransactions</b> <NbOfTxs>	[0..1]	Quantity		49
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		49
	<b>Price</b> <Pric>	[0..1]	±		50
	<b>Quantity</b> <Qty>	[0..1]	±		50
	<b>NotionalAmount</b> <NtnlAmt>	[0..1]	Amount	C2, C4	51
	<b>Contributor</b> <Cntrbtr>	[1..1]			51
	<b>ReceptionDateTime</b> <RcptnDtTm>	[0..1]	DateTime		51
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		51
	<b>PublicationTradingVenueIdentification</b> <PblctnTradgVnId>	[1..1]	IdentifierSet		52
	<b>ConsolidatedTapeProvider</b> <CnsltdTapePrvdr>	[0..1]			52
	<b>ReceptionDateTime</b> <RcptnDtTm>	[1..1]	DateTime		52
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		52
	<b>PostTradeData</b> <PstTradData>	[0..*]			52
{Or	<b>Bonds</b> <Bds>	[1..1]	CodeSet		53
Or	<b>Derivatives</b> <Derivs>	[1..1]	CodeSet		53
Or}	<b>Equities</b> <Eqts>	[1..1]	CodeSet		53
	<b>SuspiciousData</b> <SspcsData>	[0..1]	Indicator		53

#### 6.4.2.1.1 ReportIdentification <RptId>

*Presence:* [0..1]

*Definition:* Identification of the report.

*Datatype:* "Max140Text" on page 74

#### 6.4.2.1.2 PostTrade <PstTrad>

*Presence:* [1..\*]

*Definition:* Information related to the post-trade transparency data for equity and bond instruments.

**PostTrade <PstTrad>** contains the following **PostTradeData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ISIN</b> <ISIN>	[1..1]	IdentifierSet		48
	<b>TradingDateTime</b> <TradgDtTm>	[1..1]	DateTime		48
	<b>TradingVenue</b> <TradgVn>	[1..1]	±	C7	49
	<b>ThirdCountryTradingVenuelidentification</b> <ThrdCtryTradgVnld>	[0..1]	IdentifierSet		49
	<b>TransactionIdentification</b> <Txld>	[0..1]	Text		49
	<b>NumberOfTransactions</b> <NbOfTxs>	[0..1]	Quantity		49
	<b>TradingSystemType</b> <TradgSysTp>	[1..1]	CodeSet		49
	<b>Price</b> <Pric>	[0..1]	±		50
	<b>Quantity</b> <Qty>	[0..1]	±		50
	<b>NotionalAmount</b> <NtnlAmt>	[0..1]	Amount	C2, C4	51
	<b>Contributor</b> <Cntrbtr>	[1..1]			51
	<b>ReceptionDateTime</b> <RcptnDtTm>	[0..1]	DateTime		51
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		51
	<b>PublicationTradingVenuelidentification</b> <PblctnTradgVnld>	[1..1]	IdentifierSet		52
	<b>ConsolidatedTapeProvider</b> <CnsltdTapePrvdr>	[0..1]			52
	<b>ReceptionDateTime</b> <RcptnDtTm>	[1..1]	DateTime		52
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		52
	<b>PostTradeData</b> <PstTradData>	[0..*]			52
{Or	<b>Bonds</b> <Bds>	[1..1]	CodeSet		53
Or	<b>Derivatives</b> <Derivs>	[1..1]	CodeSet		53
Or}	<b>Equities</b> <Eqts>	[1..1]	CodeSet		53
	<b>SuspiciousData</b> <SspcsData>	[0..1]	Indicator		53

#### 6.4.2.1.2.1 ISIN <ISIN>

*Presence:* [1..1]

*Definition:* Code used to identify the financial instrument.

*Datatype:* "ISINOct2015Identifier" on page 72

#### 6.4.2.1.2.2 TradingDateTime <TradgDtTm>

*Presence:* [1..1]

*Definition:* Date and time when the transaction was executed.



*Datatype:* "ISODateTime" on page 72

#### 6.4.2.1.2.3 TradingVenue <TradgVn>

*Presence:* [1..1]

*Definition:* Data related to the venue where the transaction was executed.

*Impacted by:* C7 "ValidMICRule"

**TradingVenue <TradgVn>** contains one of the following elements (see "TradingVenueIdentification4Choice" on page 59 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <MktIdCd>	[1..1]	IdentifierSet		59
Or}	SystematicInternaliser <SystmtcIntlr>	[1..1]	CodeSet		59

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 6.4.2.1.2.4 ThirdCountryTradingVenueIdentification <ThrdCtryTradgVnId>

*Presence:* [0..1]

*Definition:* Identification of the third-country trading venue where the transaction was executed.

*Datatype:* "MICIdentifier" on page 73

#### 6.4.2.1.2.5 TransactionIdentification <TxId>

*Presence:* [0..1]

*Definition:* Alphanumeric code assigned by trading venues and Approved Publication Arrangements (APAs) and used in any subsequent reference to the underlying trade.

Usage: Only applicable for the Bond Consolidated Tape Provider (CTP).

*Datatype:* "Max52Text" on page 75

#### 6.4.2.1.2.6 NumberOfTransactions <NbOfTx>

*Presence:* [0..1]

*Definition:* Number of transactions executed when deferred publication of details of several transactions in an aggregated form is required.

Usage: Only applicable for the Bond Consolidated Tape Provider (CTP).

*Datatype:* "DecimalNumber" on page 73

#### 6.4.2.1.2.7 TradingSystemType <TradgSysTp>

*Presence:* [1..1]

*Definition:* Type of trading system on which the transaction was executed.

*Datatype:* "TradingSystemType1Code" on page 71

CodeName	Name	Definition
CLOB	CentralLimitOrderBook	Central limit order book.
HYBR	HybridSystem	Hybrid system
OTHR	Other	Other trading system
PATS	PeriodicAuction	Periodic auction
QDTS	QuoteDrivenMarket	Quote driven market
RFQT	RequestForQuotes	Request for quotes
VOIC	VoiceTradingSystem	Voice trading system

**6.4.2.1.2.8 Price <Pric>***Presence:* [0..1]*Definition:* Traded price of the transaction excluding, where applicable, commission and accrued interest.

Usage: Only applicable for the Bond Consolidated Tape Provider (CTP).

**Price <Pric>** contains one of the following elements (see "[SecuritiesTransactionPrice26Choice](#)" on page 62 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		63
Or	Percentage <Pctg>	[1..1]	Rate		63
Or	Yield <Yld>	[1..1]	Rate		63
Or	BasisPoints <BsisPts>	[1..1]	Quantity		63
Or}	NoPrice <NoPric>	[1..1]	±		63

**6.4.2.1.2.9 Quantity <Qty>***Presence:* [0..1]*Definition:* Quantity being executed, when there is a partial or full execution.

Usage: Only applicable for the Equity Consolidated Tape Provider (CTP).

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity25Choice](#)" on page 58 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		58
Or	NominalValue <NmnlVal>	[1..1]	Amount	C2, C4	58
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C2, C4	58

**6.4.2.1.2.10 NotionalAmount <NtnlAmt>***Presence:* [0..1]*Definition:* Notional amount that is denominated.

Usage: Only applicable for the Bond Consolidated Tape Provider (CTP).

*Impacted by:* C2 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 67**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.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.2.1.2.11 Contributor <Cntrbtr>***Presence:* [1..1]*Definition:* Data related to the transaction published by a contributor.**Contributor <Cntrbtr>** contains the following **ContributorPublicationData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReceptionDateTime</b> <RcptnDtTm>	[0..1]	DateTime		51
	<b>PublicationDateTime</b> <PblctnDtTm>	[1..1]	DateTime		51
	<b>PublicationTradingVenueIdentification</b> <PblctnTradgVnld>	[1..1]	IdentifierSet		52

**6.4.2.1.2.11.1 ReceptionDateTime <RcptnDtTm>***Presence:* [0..1]*Definition:* Date and time when the transaction report was received by an Approved Publication Arrangement (APA).

Usage: Only applicable for input data.

*Datatype:* "ISODatetime" on page 72**6.4.2.1.2.11.2 PublicationDateTime <PblctnDtTm>***Presence:* [1..1]*Definition:* Date and time when the transaction was published by a trading venue or Approved Publication Arrangement (APA).

*Datatype:* "ISODateTime" on page 72

#### 6.4.2.1.2.11.3 PublicationTradingVenueIdentification <PblctnTradgVnld>

*Presence:* [1..1]

*Definition:* Identifies the trading venue and Approved Publication Arrangement (APA) publishing the transaction.

*Datatype:* "MICIdentifier" on page 73

#### 6.4.2.1.2.12 ConsolidatedTapeProvider <CnsltdTapePrvdr>

*Presence:* [0..1]

*Definition:* Data related to the Consolidated Tape Provider.

Usage: Only applicable for output data.

**ConsolidatedTapeProvider <CnsltdTapePrvdr>** contains the following **ConsolidatedTapeProviderData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReceptionDateTime</b> <RcptnDtTm>	[1..1]	DateTime		52
	<b>DisseminationDateTime</b> <DssmntnDtTm>	[1..1]	DateTime		52

##### 6.4.2.1.2.12.1 ReceptionDateTime <RcptnDtTm>

*Presence:* [1..1]

*Definition:* Date and time when the transaction was received by the Consolidated Tape Provider (CTP).

Usage: Only applicable for output data.

*Datatype:* "ISODateTime" on page 72

##### 6.4.2.1.2.12.2 DisseminationDateTime <DssmntnDtTm>

*Presence:* [1..1]

*Definition:* Date and time when the transaction was published by the Consolidated Tape Provider (CTP).

Usage: Only applicable for output data.

*Datatype:* "ISODateTime" on page 72

##### 6.4.2.1.2.13 PostTradeData <PstTradData>

*Presence:* [0..\*]

*Definition:* Flags related to the post-trade related report.

**PostTradeData <PstTradData>** contains one of the following **PostTradeData1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Bonds &lt;Bds&gt;</b>	[1..1]	CodeSet		53
Or	<b>Derivatives &lt;Derivs&gt;</b>	[1..1]	CodeSet		53
Or}	<b>Equities &lt;Eqts&gt;</b>	[1..1]	CodeSet		53

#### 6.4.2.1.2.13.1 Bonds <Bds>

*Presence:* [1..1]

*Definition:* Information related to the post-trade of bonds.

*Datatype:* "ExternalPostTradeBond1Code" on page 68

#### 6.4.2.1.2.13.2 Derivatives <Derivs>

*Presence:* [1..1]

*Definition:* Information related to the post-trade of derivatives.

*Datatype:* "ExternalPostTradeDerivatives1Code" on page 69

#### 6.4.2.1.2.13.3 Equities <Eqts>

*Presence:* [1..1]

*Definition:* Information related to the post-trade of equities.

*Datatype:* "ExternalPostTradeEquity1Code" on page 69

#### 6.4.2.1.2.14 SuspiciousData <SspcsData>

*Presence:* [0..1]

*Definition:* Indicates when the Consolidated Tape Provider (CTP) have identified trades that, in their view, might be subject to data quality issues.

*Usage:* Only applicable for output data.

*Datatype:* One of the following values must be used (see "TrueFalseIndicator" on page 73):

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

### 6.4.2.2 Cancellation <Cxl>

*Presence:* [1..1]

*Definition:* Cancellation of a previously sent report, probably because of erroneous data.

**Cancellation <Cxl>** contains the following **CancelReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification &lt;RptId&gt;</b>	[1..1]	Text		54

**6.4.2.2.1 ReportIdentification <RptId>***Presence:* [1..1]*Definition:* Identification of the report.*Datatype:* "Max140Text" on page 74**6.4.3 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that cannot be captured in the structured elements and/or any other specific block.*Impacted by:* C5 "SupplementaryDataRule"**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 61 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		61
	Envelope <Envlp>	[1..1]	(External Schema)		62

**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 Message Items Types

### 7.1 MessageComponents

#### 7.1.1 Amount

##### 7.1.1.1 AmountAndDirection61

*Definition:* Amount of money expressed with an optional currency code and debit/credit indicator.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1	55
	Sign <Sgn>	[0..1]	Indicator		55

##### 7.1.1.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Amount of money that results in an increase (positively signed) or decrease (negatively signed), with specification of the currency.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyAnd13DecimalAmount" on page 66

##### 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.

##### 7.1.1.1.2 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 73):

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

### 7.1.2 Date Period

#### 7.1.2.1 Period11Choice

*Definition:* Choice between date and date-time for the specification of a period.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		56
Or	FromDate <FrDt>	[1..1]	Date		56
Or	ToDate <ToDt>	[1..1]	Date		56
Or	FromDate <FrToDt>	[1..1]	±		56
Or}	FromToDateTime <FrToDtTm>	[1..1]	±		56

#### 7.1.2.1.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date period is limited to a single date.

*Datatype:* "ISODate" on page 72

#### 7.1.2.1.2 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Date at which the date period range starts.

*Datatype:* "ISODate" on page 72

#### 7.1.2.1.3 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* Date which the range date period ends.

*Datatype:* "ISODate" on page 72

#### 7.1.2.1.4 FromToDate <FrToDt>

*Presence:* [1..1]

*Definition:* Time span defined by a start date, and an end date.

**FromToDate <FrToDt>** contains the following elements (see "Period2" on page 57 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		57
	ToDate <ToDt>	[1..1]	Date		57

#### 7.1.2.1.5 FromToDateTime <FrToDtTm>

*Presence:* [1..1]

*Definition:* Time span defined by a start date and time, and an end date and time.



**FromDateTime <FrDtTm>** contains the following elements (see ["DateTimePeriod1"](#) on page 57 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		57
	ToDateTime <ToDtTm>	[1..1]	DateTime		58

## 7.1.3 Date Time

### 7.1.3.1 Period2

*Definition:* Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		57
	ToDate <ToDt>	[1..1]	Date		57

#### 7.1.3.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range starts.

*Datatype:* ["ISODate"](#) on page 72

#### 7.1.3.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* Date and time at which the range ends.

*Datatype:* ["ISODate"](#) on page 72

## 7.1.4 Date Time Period

### 7.1.4.1 DateTimePeriod1

*Definition:* Time span defined by a start date and time, and an end date and time.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDateTime <FrDtTm>	[1..1]	DateTime		57
	ToDateTime <ToDtTm>	[1..1]	DateTime		58

#### 7.1.4.1.1 FromDateTime <FrDtTm>

*Presence:* [1..1]

*Definition:* Date and time at which the period starts.

*Datatype:* ["ISODateTime"](#) on page 72

**7.1.4.1.2 ToDateTime <ToDtTm>***Presence:* [1..1]*Definition:* Date and time at which the period ends.*Datatype:* "ISODatetime" on page 72**7.1.5 Financial Instrument****7.1.5.1 FinancialInstrumentQuantity25Choice***Definition:* Defines the format for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		58
Or	NominalValue <NmnlVal>	[1..1]	Amount	C2, C4	58
Or}	MonetaryValue <MntryVal>	[1..1]	Amount	C2, C4	58

**7.1.5.1.1 Unit <Unit>***Presence:* [1..1]*Definition:* Quantity expressed as a number, such as a number of shares.*Datatype:* "DecimalNumber" on page 73**7.1.5.1.2 NominalValue <NmnlVal>***Presence:* [1..1]*Definition:* TBC.*Impacted by:* C2 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 67**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.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**7.1.5.1.3 MonetaryValue <MntryVal>***Presence:* [1..1]*Definition:* TBC.*Impacted by:* C2 "ActiveOrHistoricCurrency", C4 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 67

#### 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.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

## 7.1.6 Market

### 7.1.6.1 TradingVenueIdentification4Choice

*Definition:* Trade venue related fields.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <MktldCd>	[1..1]	IdentifierSet		59
Or}	SystematicInternaliser <SystmtcIntlr>	[1..1]	CodeSet		59

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 7.1.6.1.1 MarketIdentificationCode <MktldCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 73

#### 7.1.6.1.2 SystematicInternaliser <SystmtcIntlr>

*Presence:* [1..1]

*Definition:* Code used when a transaction on a financial instrument is executed on a Systematic Internaliser.

*Datatype:* "TradingVenue5Code" on page 71

CodeName	Name	Definition
SINT	SystematicInternaliser	Investment firm which, on an organised, frequent systematic and substantial basis, deals on own account when executing client orders outside a regulated market, an multilateral trading facility or an organised trading facility without operating a multilateral system.

### 7.1.6.2 TradingVenuelIdentification1Choice

*Definition:* Trade venue related fields.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <MktIdCd>	[1..1]	IdentifierSet		60
Or	NationalCompetentAuthority <NtlCmptntAuthrty>	[1..1]	CodeSet	C3	60
Or}	Other <Othr>	[1..1]	±		60

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 7.1.6.2.1 MarketIdentificationCode <MktIdCd>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity uses a market identification code (MIC).

*Datatype:* "MICIdentifier" on page 73

#### 7.1.6.2.2 NationalCompetentAuthority <NtlCmptntAuthrty>

*Presence:* [1..1]

*Definition:* Identification used where reporting entity is a national competent authority.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 68

#### Constraints

- **Country**

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

#### 7.1.6.2.3 Other <Othr>

*Presence:* [1..1]

*Definition:* Identification used where a venue does not have an already defined code type.

**Other <Othr>** contains the following elements (see "TradingVenuelIdentification2" on page 60 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		61
	Type <Tp>	[1..1]	CodeSet		61

### 7.1.6.3 TradingVenuelIdentification2

*Definition:* Trading venue related fields.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		61
	Type <Tp>	[1..1]	CodeSet		61

#### 7.1.6.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification field of the submitting entity.

*Datatype:* "Max50Text" on page 75

#### 7.1.6.3.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Code list of venues to populate free form text identification.

*Datatype:* "TradingVenue2Code" on page 71

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

## 7.1.7 Miscellaneous

### 7.1.7.1 SupplementaryData1

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

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		61
	Envelope <Envlp>	[1..1]	(External Schema)		62

#### 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.

#### 7.1.7.1.1 PlaceAndName <PlcAndNm>

*Presence:* [0..1]

*Definition:* Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

*Datatype:* "Max350Text" on page 74

#### 7.1.7.1.2 Envelope <Envlp>

*Presence:* [1..1]

*Definition:* Technical element wrapping the supplementary data.

*Type:* (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

#### 7.1.7.2 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		62
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		62

##### 7.1.7.2.1 PageNumber <PgNb>

*Presence:* [1..1]

*Definition:* Page number.

*Datatype:* "Max5NumericText" on page 75

##### 7.1.7.2.2 LastPageIndicator <LastPgInd>

*Presence:* [1..1]

*Definition:* Indicates the last page.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 73):

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

## 7.1.8 Price

### 7.1.8.1 SecuritiesTransactionPrice26Choice

*Definition:* Choice to define the price of the securities transaction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MonetaryValue <MntryVal>	[1..1]	±		63
Or	Percentage <Pctg>	[1..1]	Rate		63
Or	Yield <Yld>	[1..1]	Rate		63
Or	BasisPoints <BsisPts>	[1..1]	Quantity		63
Or}	NoPrice <NoPric>	[1..1]	±		63

#### 7.1.8.1.1 MonetaryValue <MntryVal>

*Presence:* [1..1]

*Definition:* Price expressed as a monetary value.

**MonetaryValue <MntryVal>** contains the following elements (see "[AmountAndDirection61](#)" on page 55 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1	55
	Sign <Sgn>	[0..1]	Indicator		55

#### 7.1.8.1.2 Percentage <Pctg>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is a percentage.

*Datatype:* "[PercentageRate](#)" on page 74

#### 7.1.8.1.3 Yield <Yld>

*Presence:* [1..1]

*Definition:* Price expressed as a yield.

*Datatype:* "[PercentageRate](#)" on page 74

#### 7.1.8.1.4 BasisPoints <BsisPts>

*Presence:* [1..1]

*Definition:* Price expressed as basis points.

*Datatype:* "[DecimalNumber](#)" on page 73

#### 7.1.8.1.5 NoPrice <NoPric>

*Presence:* [1..1]

*Definition:* Descriptive fields capturing where no strike price is known.

**NoPrice <NoPric>** contains the following elements (see "[SecuritiesTransactionPrice1](#)" on page 64 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Pending <Pdg>	[1..1]	CodeSet		64
	Currency <Ccy>	[0..1]	CodeSet	C2	64

### 7.1.8.2 SecuritiesTransactionPrice1

*Definition:* Descriptive fields capturing where no strike price is known.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Pending <Pdg>	[1..1]	CodeSet		64
	Currency <Ccy>	[0..1]	CodeSet	C2	64

#### 7.1.8.2.1 Pending <Pdg>

*Presence:* [1..1]

*Definition:* Price is currently not available, but pending.

*Datatype:* "[PriceStatus1Code](#)" on page 69

CodeName	Name	Definition
PNDG	Pending	Price is pending.
NOAP	NotApplicable	No price for transaction (e.g. transfer between accounts).

#### 7.1.8.2.2 Currency <Ccy>

*Presence:* [0..1]

*Definition:* Currency that will be used but for which no price is yet known.

*Impacted by:* [C2 "ActiveOrHistoricCurrency"](#)

*Datatype:* "[ActiveOrHistoricCurrencyCode](#)" on page 68

#### 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.

## 7.1.9 Regulatory Reporting

### 7.1.9.1 SecuritiesMarketReportHeader3

*Definition:* Provides the details of the Order Book report header.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ReportingEntity <RptgNtty>	[1..1]	±	C6	65
	ReportingPeriod <RptgPrd>	[1..1]	±		65
	ISIN <ISIN>	[0..*]	IdentifierSet		66
	SubmissionDateTime <SubmissnDtTm>	[0..1]	DateTime		66
	MessagePagination <MsgPgntn>	[0..1]	±		66
	NumberRecords <NbRcrds>	[0..1]	Quantity		66

#### 7.1.9.1.1 ReportingEntity <RptgNtty>

*Presence:* [1..1]

*Definition:* Identification of the venue which generates the report.

*Impacted by:* C6 "ValidMICRule"

**ReportingEntity <RptgNtty>** contains one of the following elements (see "TradingVenueIdentification1Choice" on page 60 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarketIdentificationCode <MktIdCd>	[1..1]	IdentifierSet		60
Or	NationalCompetentAuthority <NtlCmptntAuthrty>	[1..1]	CodeSet	C3	60
Or}	Other <Othr>	[1..1]	±		60

#### Constraints

- **ValidMICRule**

Market Identification code must be an active market at the time of reporting.

#### 7.1.9.1.2 ReportingPeriod <RptgPrd>

*Presence:* [1..1]

*Definition:* Date or date range the report relates to.

**ReportingPeriod <RptgPrd>** contains one of the following elements (see "Period11Choice" on page 55 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		56
Or	FromDate <FrDt>	[1..1]	Date		56
Or	ToDate <ToDt>	[1..1]	Date		56
Or	FromToDate <FrToDt>	[1..1]	±		56
Or}	FromToDateTime <FrToDtTm>	[1..1]	±		56

**7.1.9.1.3 ISIN <ISIN>***Presence:* [0..\*]*Definition:* ISIN code of the financial instrument the report relates to.*Datatype:* "ISINOct2015Identifier" on page 72**7.1.9.1.4 SubmissionDateTime <SubmissnDtTm>***Presence:* [0..1]*Definition:* Date and time of the report originally submitted by the reporting entity when the file is generated for submission to their reporting authority.*Datatype:* "ISODateTime" on page 72**7.1.9.1.5 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 62 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		62
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		62

**7.1.9.1.6 NumberRecords <NbRcrds>***Presence:* [0..1]*Definition:* Indicates the number of records in the page.*Datatype:* "Number" on page 74**7.2 Message Datatypes****7.2.1 Amount****7.2.1.1 ActiveCurrencyAnd13DecimalAmount***Definition:* A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 67

**Format**

minInclusive	0
totalDigits	18
fractionDigits	13

**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.

**7.2.1.2 ActiveOrHistoricCurrencyAndAmount**

*Definition:* A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 68

**Format**

minInclusive	0
totalDigits	18
fractionDigits	5

**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.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**7.2.2 CodeSet****7.2.2.1 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.

### 7.2.2.2 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.

### 7.2.2.3 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).

### 7.2.2.4 ExternalPostTradeBond1Code

*Definition:* Information related to the post trade of bonds.

Type: CodeSet

**Format**

minLength	1
maxLength	4

**7.2.2.5 ExternalPostTradeDerivatives1Code**

*Definition:* Information related to the post trade of derivatives.

*Type:* CodeSet

**Format**

minLength	1
maxLength	4

**7.2.2.6 ExternalPostTradeEquity1Code**

*Definition:* Information related to the post trade of equities.

*Type:* CodeSet

**Format**

minLength	1
maxLength	4

**7.2.2.7 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).

**7.2.2.8 SecurityStatus3Code**

*Definition:* Specifies the status of the security.

*Type:* CodeSet

CodeName	Name	Definition
ACTV	Active	The status is active.
HALT	Halted	The status is subject to a trading halt.
RMOV	Removed	The status is removed
SUSP	Suspended	The status is suspended.

**7.2.2.9 Side6Code**

*Definition:* Indicates whether the order is to buy or sell.

Type: CodeSet

CodeName	Name	Definition
BUYI	Buy	Order is buy driven.
SELL	Sell	Order is sell driven.

### 7.2.2.10 TradingSystemPhase1Code

*Definition:* Specifies the phase of the trading system.

Type: CodeSet

CodeName	Name	Definition
MACT	AtMarketCloseTrading	Phase in which the trading system is in
COTR	ContinuousTrading	Phase in which the trading system is in
ODAU	OnDemandAuction	Phase in which the trading system is in
OTSP	Other	Phase in which the trading system is in
OMST	OutOfMainSessionTrading	Phase in which the trading system is in
SCAU	ScheduledClosingAuction	Phase in which the trading system is in
SIAU	ScheduledIntradayAuction	Phase in which the trading system is in
SOAU	ScheduledOpeningAuction	Phase in which the trading system is in
TROF	TradeReportingOffExchange	Phase in which the trading system is in
TRSI	TradeReportingSystematicInternaliser	Phase in which the trading system is in
TROE	TradeReportingOnExchange	Phase in which the trading system is in
UDUC	UndefinedAuction	Phase in which the trading system is in
UAUC	UnscheduledAuction	Phase in which the trading system is in

### 7.2.2.11 TradingSystemPhase2Code

*Definition:* Specifies the phase of the trading system.

Type: CodeSet

CodeName	Name	Definition
MACT	AtMarketCloseTrading	Phase in which the trading system is in
COTR	ContinuousTrading	Phase in which the trading system is in
ODAU	OnDemandAuction	Phase in which the trading system is in
OTSP	Other	Phase in which the trading system is in
OMST	OutOfMainSessionTrading	Phase in which the trading system is in
SCAU	ScheduledClosingAuction	Phase in which the trading system is in
SIAU	ScheduledIntradayAuction	Phase in which the trading system is in
SOAU	ScheduledOpeningAuction	Phase in which the trading system is in
UDUC	UndefinedAuction	Phase in which the trading system is in
UAUC	UnscheduledAuction	Phase in which the trading system is in

### 7.2.2.12 TradingSystemStatus1Code

*Definition:* Status of the trading system.

*Type:* CodeSet

CodeName	Name	Definition
ACTV	Active	The trading system is active.
OTAG	OutageOfTheTradingSystem	The trading system is disrupted
POTG	PartialOutageOfTheTradingSystem	The trading system is partially disrupted

### 7.2.2.13 TradingSystemType1Code

*Definition:* Specifies the type of the trading system.

*Type:* CodeSet

CodeName	Name	Definition
CLOB	CentralLimitOrderBook	Central limit order book.
HYBR	HybridSystem	Hybrid system
OTHR	Other	Other trading system
PATS	PeriodicAuction	Periodic auction
QDTS	QuoteDrivenMarket	Quote driven market
RFQT	RequestForQuotes	Request for quotes
VOIC	VoiceTradingSystem	Voice trading system

### 7.2.2.14 TradingVenue2Code

*Definition:* Specifies the type of a trading venue which can submit the report.

*Type:* CodeSet

CodeName	Name	Definition
APPA	ApprovedPublicationArrangement	Person authorised under the provisions established in the regulation to provide the service of publishing trade reports on behalf of investment firms.
CTPS	ConsolidatedTapeProvider	Provider which will consolidate post-trade information into a continuous electronic data stream and make it publicly available as close to real time as technologically possible on a reasonable commercial basis and free of charge after 15 minutes.

### 7.2.2.15 TradingVenue5Code

*Definition:* Specifies the type of a trading venue which must use the market identification code (MIC).

*Type:* CodeSet

CodeName	Name	Definition
SINT	SystematicInternaliser	Investment firm which, on an organised, frequent systematic and substantial basis, deals on own account when executing client orders outside a regulated market, an multilateral trading facility or an organised trading facility without operating a multilateral system.

## 7.2.3 Date

### 7.2.3.1 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

## 7.2.4 DateTime

### 7.2.4.1 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

## 7.2.5 IdentifierSet

### 7.2.5.1 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}

### 7.2.5.2 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}

## 7.2.6 Indicator

### 7.2.6.1 PlusOrMinusIndicator

*Definition:* Indicates a positive or negative value.

*Type:* Indicator

*Meaning When True:* Plus

*Meaning When False:* Minus

### 7.2.6.2 TrueFalseIndicator

*Definition:* A flag indicating a True or False value.

*Type:* Indicator

*Meaning When True:* True

*Meaning When False:* False

### 7.2.6.3 YesNoIndicator

*Definition:* Indicates a "Yes" or "No" type of answer for an element.

*Type:* Indicator

*Meaning When True:* Yes

*Meaning When False:* No

## 7.2.7 Quantity

### 7.2.7.1 DecimalNumber

*Definition:* Number of objects represented as a decimal number, for example 0.75 or 45.6.

*Type:* Quantity

**Format**

totalDigits	18
fractionDigits	17

## 7.2.7.2 Number

*Definition:* Number of objects represented as an integer.

*Type:* Quantity

**Format**

totalDigits	18
fractionDigits	0

## 7.2.8 Rate

### 7.2.8.1 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

## 7.2.9 Text

### 7.2.9.1 Max140Text

*Definition:* Specifies a character string with a maximum length of 140 characters.

*Type:* Text

**Format**

minLength	1
maxLength	140

### 7.2.9.2 Max350Text

*Definition:* Specifies a character string with a maximum length of 350 characters.

*Type:* Text

**Format**

minLength	1
maxLength	350

**7.2.9.3 Max50Text**

*Definition:* Specifies a character string with a maximum length of 50 characters.

*Type:* Text

**Format**

minLength	1
maxLength	50

**7.2.9.4 Max52Text**

*Definition:* Specifies a character string with a maximum length of 52 characters.

*Type:* Text

**Format**

minLength	1
maxLength	52

**7.2.9.5 Max5NumericText**

*Definition:* Specifies a numeric string with a maximum length of 5 digits.

*Type:* Text

**Format**

pattern	[0-9]{1,5}
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