



Standards

Standards MX

# Message Reference Guide

MiFIRTransactionReportV01 (DRAFT10auth.016.001.01)

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22 décembre 2015

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# **1       MX DRAFT10auth.016.001.01 MiFIRTransactionReportV01**

## **1.1      MessageDefinition Functionality**

This message is sent by the reporting agent to the national competent authority to report on the securities transactions.

Outline

The MiFIRTransactionReportV01 MessageDefinition is composed of 1 MessageBuildingBlocks:

A. TransactionReport

Provides the details of the reported securities transactions.

## 1.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<i>Message root</i> <Document> <MiFIRTxRpt>	[1..1]			
	<b>TransactionReport</b> <TxRpt>	[1..*]			11
{Or	<b>New</b> <New>	[1..1]			18
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		25
	<b>ExecutingParty</b> <ExctgPty>	[1..1]	IdentifierSet		25
	<b>MiFIDInvestmentParty</b> <MiFIDInvstmtPty>	[1..1]	Indicator		25
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	IdentifierSet		25
	<b>Buyer</b> <Buyr>	[1..1]			25
	<b>AccountOwner</b> <AcctOwnr>	[1..*]			26
	<b>Identification</b> <Id>	[1..1]			27
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		28
Or	<b>MIC</b> <MIC>	[1..1]	IdentifierSet		28
Or	<b>Person</b> <Prsn>	[1..1]			28
	<b>FirstName</b> <FrstNm>	[1..1]	Text		29
	<b>Name</b> <Nm>	[1..1]	Text		29
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		29
	<b>Identification</b> <Id>	[1..1]			29
	<b>Identification</b> <Id>	[1..1]	Text		30
	<b>SchemeName</b> <SchmeNm>	[0..1]			30
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		30
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		30
	<b>Issuer</b> <Issr>	[0..1]	Text		30
Or}	<b>Internal</b> <Intl>	[1..1]	CodeSet		30
	<b>CountryOfBranch</b> <CtryOfBrnch>	[0..1]	CodeSet	✓C3	31
	<b>DecisionMaker</b> <DcsnMkr>	[0..*]			31
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		32
Or}	<b>Person</b> <Prsn>	[1..1]			32
	<b>FirstName</b> <FrstNm>	[1..1]	Text		33

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		33
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		33
	<b>Identification</b> <Id>	[1..1]			33
	<b>Identification</b> <Id>	[1..1]	Text		33
	<b>SchemeName</b> <SchmeNm>	[0..1]			33
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		34
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		34
	<b>Issuer</b> <Issr>	[0..1]	Text		34
	<b>Seller</b> <Sellr>	[1..1]			34
	<b>AccountOwner</b> <AcctOwnr>	[1..*]			35
	<b>Identification</b> <Id>	[1..1]			36
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		37
Or	<b>MIC</b> <MIC>	[1..1]	IdentifierSet		37
Or	<b>Person</b> <Prsn>	[1..1]			37
	<b>FirstName</b> <FrstNm>	[1..1]	Text		38
	<b>Name</b> <Nm>	[1..1]	Text		38
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		38
	<b>Identification</b> <Id>	[1..1]			38
	<b>Identification</b> <Id>	[1..1]	Text		39
	<b>SchemeName</b> <SchmeNm>	[0..1]			39
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		39
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		39
	<b>Issuer</b> <Issr>	[0..1]	Text		39
Or}	<b>Internal</b> <Intl>	[1..1]	CodeSet		39
	<b>CountryOfBranch</b> <CtryOfBrnch>	[0..1]	CodeSet	✓C3	40
	<b>DecisionMaker</b> <DcsnMkr>	[0..*]			40
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		41
Or}	<b>Person</b> <Prsn>	[1..1]			41
	<b>FirstName</b> <FrstNm>	[1..1]	Text		42
	<b>Name</b> <Nm>	[1..1]	Text		42
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		42

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]			42
	<b>Identification</b> <Id>	[1..1]	Text		42
	<b>SchemeName</b> <SchmeNm>	[0..1]			42
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		43
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		43
	<b>Issuer</b> <Issr>	[0..1]	Text		43
	<b>OrderTransmission</b> <OrdTrnsmssn>	[1..1]			43
	<b>OrderTransmissionIndicator</b> <OrdTrnsmssnInd>	[1..1]	Indicator		43
	<b>OrderTransmittingBuyer</b> <OrdTrnsmttgBuyr>	[0..1]	IdentifierSet		44
	<b>OrderTransmittingSeller</b> <OrdTrnsmttgSellr>	[0..1]	IdentifierSet		44
	<b>Transaction</b> <Tx>	[1..1]			44
	<b>TradeDate</b> <TradDt>	[1..1]	DateTime		45
	<b>TradingCapacity</b> <TradgCpcty>	[1..1]	CodeSet		45
	<b>Quantity</b> <Qty>	[1..1]			46
{Or	<b>Unit</b> <Unit>	[1..1]	Quantity		46
Or	<b>NominalValue</b> <NmnlVal>	[1..1]	Amount	✓C2, ✓C4	46
Or}	<b>MonetaryValue</b> <MntryVal>	[1..1]	Amount	✓C2, ✓C4	47
	<b>DerivativeNotionalChange</b> <DerivNtnlChng>	[0..1]	CodeSet		48
	<b>Price</b> <Pric>	[1..1]			48
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			49
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	49
	<b>Sign</b> <Sgn>	[0..1]	Indicator		49
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		49
Or	<b>Yield</b> <Yld>	[1..1]	Rate		50
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		50
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		50
	<b>NetAmount</b> <NetAmt>	[0..1]	Amount		50
	<b>TradeVenue</b> <TradVn>	[1..1]	IdentifierSet		50
	<b>CountryOfBranch</b> <CtryOfBrnch>	[0..1]	CodeSet	✓C3	51
	<b>UpFrontPayment</b> <UpFrntPmt>	[0..1]			51

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C2, ✓C4	51
	<b>Sign</b> <Sgn>	[0..1]	Indicator		52
	<b>TradePlaceMatchingIdentification</b> <TradPlcMtgld>	[0..1]	Text		52
	<b>ComplexTradeComponentIdentification</b> <CmplxTradCmpntId>	[0..1]	Text		53
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]			53
{Or	<b>AdmittedToTrading</b> <AdmttdToTradg>	[1..1]	IdentifierSet		56
Or	<b>OTC</b> <TC>	[1..1]			56
	<b>FullName</b> <FullNm>	[1..1]	Text		58
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		58
	<b>ReferenceCurrency</b> <RefCcy>	[0..1]			58
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	✓C2	58
	<b>OtherLegCurrency</b> <OthrLegCcy>	[0..1]	CodeSet	✓C2	59
	<b>PriceMultiplier</b> <PricMltplr>	[1..1]	Quantity		59
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[1..1]			59
{Or	<b>Instrument</b> <Instrm>	[1..*]	IdentifierSet		60
Or}	<b>Index</b> <Indx>	[1..1]			60
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		61
	<b>Name</b> <Nm>	[1..1]			61
	<b>ReferenceRate</b> <RefRate>	[1..1]			61
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		62
Or}	<b>Name</b> <Nm>	[1..1]	Text		64
	<b>Term</b> <Term>	[0..1]			64
	<b>Unit</b> <Unit>	[1..1]	CodeSet		64
	<b>Value</b> <Val>	[1..1]	Quantity	C5	64
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		65
	<b>StrikePrice</b> <StrkPric>	[0..1]			65
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			65
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	66
	<b>Sign</b> <Sgn>	[0..1]	Indicator		66
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		66
Or	<b>Yield</b> <Yld>	[1..1]	Rate		66

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		67
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		67
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		67
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		67
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		67
	<b>DeliveryType</b> <DlvryTp>	[1..1]	CodeSet		68
Or}	<b>AdmittedOutsideEEA</b> <AdmttdOutsd>	[1..1]			68
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		70
	<b>FullName</b> <FullNm>	[1..1]	Text		70
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		70
	<b>ReferenceCurrency</b> <RefCcy>	[0..1]			70
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	✓C2	70
	<b>OtherLegCurrency</b> <OthrLegCcy>	[0..1]	CodeSet	✓C2	71
	<b>PriceMultiplier</b> <PricMltplr>	[1..1]	Quantity		71
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[1..1]			71
{Or	<b>Instrument</b> <Instrm>	[1..*]	IdentifierSet		73
Or}	<b>Index</b> <Indx>	[1..1]			73
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		73
	<b>Name</b> <Nm>	[1..1]			73
	<b>ReferenceRate</b> <RefRate>	[1..1]			74
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		74
Or}	<b>Name</b> <Nm>	[1..1]	Text		76
	<b>Term</b> <Term>	[0..1]			76
	<b>Unit</b> <Unit>	[1..1]	CodeSet		76
	<b>Value</b> <Val>	[1..1]	Quantity	C5	77
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		77
	<b>StrikePrice</b> <StrkPric>	[0..1]			77
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			78
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	78
	<b>Sign</b> <Sgn>	[0..1]	Indicator		79
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		79



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>Yield</b> <Yld>	[1..1]	Rate		79
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		79
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		79
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		79
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		80
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		80
	<b>DeliveryType</b> <DlvryTp>	[1..1]	CodeSet		80
	<b>InvestmentDecisionPerson</b> <InvstmtDcsnPrsn>	[0..1]			80
{Or	<b>Person</b> <Prsn>	[1..1]			81
	<b>Identification</b> <Id>	[1..1]			81
	<b>Identification</b> <Id>	[1..1]	Text		82
	<b>SchemeName</b> <SchmeNm>	[0..1]			82
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		82
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		82
	<b>Issuer</b> <Issr>	[0..1]	Text		82
	<b>CountryOfBranch</b> <CtryOfBrnch>	[1..1]	CodeSet	✓C3	82
Or}	<b>Algorithm</b> <Algo>	[1..1]	Text		83
	<b>ExecutingPerson</b> <ExctgPrsn>	[1..1]			83
{Or	<b>Person</b> <Prsn>	[1..1]			83
	<b>Identification</b> <Id>	[1..1]			84
	<b>Identification</b> <Id>	[1..1]	Text		84
	<b>SchemeName</b> <SchmeNm>	[0..1]			84
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		85
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		85
	<b>Issuer</b> <Issr>	[0..1]	Text		85
	<b>CountryOfBranch</b> <CtryOfBrnch>	[1..1]	CodeSet	✓C3	85
Or}	<b>Algorithm</b> <Algo>	[1..1]	Text		85
	<b>AdditionalAttributes</b> <AddtlAttrbts>	[1..1]			85
	<b>WaiverIndicator</b> <WvrInd>	[0..*]	CodeSet		86
	<b>ShortSellingIndicator</b> <ShrtSllgInd>	[0..1]	CodeSet		86
	<b>OTCPostTradeIndicator</b> <TCPstTradInd>	[0..*]	CodeSet		87

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[0..1]	Indicator		88
	<b>SecuritiesFinancingTransactionIndicator</b> <SctiesFincgTxInd>	[1..1]	Indicator		88
	<b>TechnicalAttributes</b> <TechAttrbts>	[1..1]			88
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[1..1]	Text		89
	<b>ReceiptDateTime</b> <RctDtTm>	[0..1]	DateTime		89
	<b>ExchangeReason</b> <XchgRsn>	[0..*]	CodeSet		89
Or}	<b>Cancellation</b> <Cxl>	[1..1]			89
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		90
	<b>ExecutingParty</b> <ExctgPty>	[1..1]	IdentifierSet		90
	<b>SubmittingParty</b> <SubmtgPty>	[1..1]	IdentifierSet		90
	<b>TechnicalAttributes</b> <TechAttrbts>	[1..1]			91
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[1..1]	Text		91
	<b>ReceiptDateTime</b> <RctDtTm>	[0..1]	DateTime		91
	<b>CancellationReason</b> <CxlRsn>	[0..1]	CodeSet		91

## 1.3 Constraints

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

### C1 **ActiveCurrency** ✓

(Rule)

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

*Error handling:*

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

### C2 **ActiveOrHistoricCurrency** ✓

(Rule)

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

*Error handling:*

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

### **C3 Country ✓**

(Rule)

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

*Error handling:*

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

### **C4 CurrencyAmount ✓**

(Rule)

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

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

*Error handling:*

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

### **C5 NumberRule**

(Rule)

If Number is negative, then Sign must be present.

## **1.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### **1.4.1 TransactionReport <TxRpt>**

*Presence:* [1..\*]

*Definition:* Provides the details of the reported securities transactions.

**TransactionReport <TxRpt>** contains one of the following **TransactionType3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>New</b> <New>	[1..1]			18
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		25
	<b>ExecutingParty</b> <ExctgPty>	[1..1]	IdentifierSet		25
	<b>MiFIDInvestmentParty</b> <MiFIDInvstmtPty>	[1..1]	Indicator		25
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	IdentifierSet		25
	<b>Buyer</b> <Buyr>	[1..1]			25
	<b>AccountOwner</b> <AcctOwnr>	[1..*]			26
	<b>Identification</b> <Id>	[1..1]			27
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		28
Or	<b>MIC</b> <MIC>	[1..1]	IdentifierSet		28
Or	<b>Person</b> <Prsn>	[1..1]			28
	<b>FirstName</b> <FrstNm>	[1..1]	Text		29
	<b>Name</b> <Nm>	[1..1]	Text		29
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		29
	<b>Identification</b> <Id>	[1..1]			29
	<b>Identification</b> <Id>	[1..1]	Text		30
	<b>SchemeName</b> <SchmeNm>	[0..1]			30
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		30
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		30
	<b>Issuer</b> <Issr>	[0..1]	Text		30
Or}	<b>Internal</b> <Intl>	[1..1]	CodeSet		30
	<b>CountryOfBranch</b> <CtryOfBrnch>	[0..1]	CodeSet	✓C3	31
	<b>DecisionMaker</b> <DcsnMkr>	[0..*]			31
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		32
Or}	<b>Person</b> <Prsn>	[1..1]			32
	<b>FirstName</b> <FrstNm>	[1..1]	Text		33
	<b>Name</b> <Nm>	[1..1]	Text		33
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		33
	<b>Identification</b> <Id>	[1..1]			33
	<b>Identification</b> <Id>	[1..1]	Text		33
	<b>SchemeName</b> <SchmeNm>	[0..1]			33

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		34
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		34
	<b>Issuer</b> <Issr>	[0..1]	Text		34
	<b>Seller</b> <Sellr>	[1..1]			34
	<b>AccountOwner</b> <AcctOwnr>	[1..*]			35
	<b>Identification</b> <Id>	[1..1]			36
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		37
Or	<b>MIC</b> <MIC>	[1..1]	IdentifierSet		37
Or	<b>Person</b> <Prsn>	[1..1]			37
	<b>FirstName</b> <FrstNm>	[1..1]	Text		38
	<b>Name</b> <Nm>	[1..1]	Text		38
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		38
	<b>Identification</b> <Id>	[1..1]			38
	<b>Identification</b> <Id>	[1..1]	Text		39
	<b>SchemeName</b> <SchmeNm>	[0..1]			39
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		39
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		39
	<b>Issuer</b> <Issr>	[0..1]	Text		39
Or}	<b>Internal</b> <Intl>	[1..1]	CodeSet		39
	<b>CountryOfBranch</b> <CtryOfBrnch>	[0..1]	CodeSet	✓C3	40
	<b>DecisionMaker</b> <DcsnMkr>	[0..*]			40
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		41
Or}	<b>Person</b> <Prsn>	[1..1]			41
	<b>FirstName</b> <FrstNm>	[1..1]	Text		42
	<b>Name</b> <Nm>	[1..1]	Text		42
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		42
	<b>Identification</b> <Id>	[1..1]			42
	<b>Identification</b> <Id>	[1..1]	Text		42
	<b>SchemeName</b> <SchmeNm>	[0..1]			42
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		43
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		43

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Issuer</b> <Issr>	[0..1]	Text		43
	<b>OrderTransmission</b> <OrdTrnsmssn>	[1..1]			43
	<b>OrderTransmissionIndicator</b> <OrdTrnsmssnInd>	[1..1]	Indicator		43
	<b>OrderTransmittingBuyer</b> <OrdTrnsmttgBuyr>	[0..1]	IdentifierSet		44
	<b>OrderTransmittingSeller</b> <OrdTrnsmttgSellr>	[0..1]	IdentifierSet		44
	<b>Transaction</b> <Tx>	[1..1]			44
	<b>TradeDate</b> <TradDt>	[1..1]	DateTime		45
	<b>TradingCapacity</b> <TradgCpcty>	[1..1]	CodeSet		45
	<b>Quantity</b> <Qty>	[1..1]			46
{Or	<b>Unit</b> <Unit>	[1..1]	Quantity		46
Or	<b>NominalValue</b> <NmnlVal>	[1..1]	Amount	✓C2, ✓C4	46
Or}	<b>MonetaryValue</b> <MntryVal>	[1..1]	Amount	✓C2, ✓C4	47
	<b>DerivativeNotionalChange</b> <DerivNtnlChng>	[0..1]	CodeSet		48
	<b>Price</b> <Pric>	[1..1]			48
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			49
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	49
	<b>Sign</b> <Sgn>	[0..1]	Indicator		49
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		49
Or	<b>Yield</b> <Yld>	[1..1]	Rate		50
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		50
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		50
	<b>NetAmount</b> <NetAmt>	[0..1]	Amount		50
	<b>TradeVenue</b> <TradVn>	[1..1]	IdentifierSet		50
	<b>CountryOfBranch</b> <CtryOfBrnch>	[0..1]	CodeSet	✓C3	51
	<b>UpFrontPayment</b> <UpFrntPmt>	[0..1]			51
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C2, ✓C4	51
	<b>Sign</b> <Sgn>	[0..1]	Indicator		52
	<b>TradePlaceMatchingIdentification</b> <TradPlcMtgId>	[0..1]	Text		52
	<b>ComplexTradeComponentIdentification</b> <CmplxTradCmpntId>	[0..1]	Text		53
	<b>FinancialInstrumentIdentification</b> <FinInstrmId>	[1..1]			53

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AdmittedToTrading</b> <AdmttdToTradg>	[1..1]	IdentifierSet		56
Or	<b>OTC</b> <TC>	[1..1]			56
	<b>FullName</b> <FullNm>	[1..1]	Text		58
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		58
	<b>ReferenceCurrency</b> <RefCcy>	[0..1]			58
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	✓C2	58
	<b>OtherLegCurrency</b> <OthrLegCcy>	[0..1]	CodeSet	✓C2	59
	<b>PriceMultiplier</b> <PricMltplr>	[1..1]	Quantity		59
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[1..1]			59
{Or	<b>Instrument</b> <Instrm>	[1..*]	IdentifierSet		60
Or}	<b>Index</b> <Indx>	[1..1]			60
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		61
	<b>Name</b> <Nm>	[1..1]			61
	<b>ReferenceRate</b> <RefRate>	[1..1]			61
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		62
Or}	<b>Name</b> <Nm>	[1..1]	Text		64
	<b>Term</b> <Term>	[0..1]			64
	<b>Unit</b> <Unit>	[1..1]	CodeSet		64
	<b>Value</b> <Val>	[1..1]	Quantity	C5	64
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		65
	<b>StrikePrice</b> <StrkPric>	[0..1]			65
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			65
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	66
	<b>Sign</b> <Sgn>	[0..1]	Indicator		66
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		66
Or	<b>Yield</b> <Yld>	[1..1]	Rate		66
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		67
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		67
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		67
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		67
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		67

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DeliveryType</b> <DlvryTp>	[1..1]	CodeSet		68
Or}	<b>AdmittedOutsideEEA</b> <AdmttdOutsd>	[1..1]			68
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		70
	<b>FullName</b> <FullNm>	[1..1]	Text		70
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		70
	<b>ReferenceCurrency</b> <RefCcy>	[0..1]			70
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	✓C2	70
	<b>OtherLegCurrency</b> <OthrLegCcy>	[0..1]	CodeSet	✓C2	71
	<b>PriceMultiplier</b> <PricMltplr>	[1..1]	Quantity		71
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[1..1]			71
{Or	<b>Instrument</b> <Instrm>	[1..*]	IdentifierSet		73
Or}	<b>Index</b> <Indx>	[1..1]			73
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		73
	<b>Name</b> <Nm>	[1..1]			73
	<b>ReferenceRate</b> <RefRate>	[1..1]			74
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		74
Or}	<b>Name</b> <Nm>	[1..1]	Text		76
	<b>Term</b> <Term>	[0..1]			76
	<b>Unit</b> <Unit>	[1..1]	CodeSet		76
	<b>Value</b> <Val>	[1..1]	Quantity	C5	77
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		77
	<b>StrikePrice</b> <StrkPric>	[0..1]			77
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			78
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	78
	<b>Sign</b> <Sgn>	[0..1]	Indicator		79
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		79
Or	<b>Yield</b> <Yld>	[1..1]	Rate		79
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		79
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		79
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		79
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		80



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		80
	<b>DeliveryType</b> <DlvryTp>	[1..1]	CodeSet		80
	<b>InvestmentDecisionPerson</b> <InvstmtDcsnPrsn>	[0..1]			80
{Or	<b>Person</b> <Prsn>	[1..1]			81
	<b>Identification</b> <Id>	[1..1]			81
	<b>Identification</b> <Id>	[1..1]	Text		82
	<b>SchemeName</b> <SchmeNm>	[0..1]			82
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		82
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		82
	<b>Issuer</b> <Issr>	[0..1]	Text		82
	<b>CountryOfBranch</b> <CtryOfBrnch>	[1..1]	CodeSet	✓C3	82
Or}	<b>Algorithm</b> <Algo>	[1..1]	Text		83
	<b>ExecutingPerson</b> <ExctgPrsn>	[1..1]			83
{Or	<b>Person</b> <Prsn>	[1..1]			83
	<b>Identification</b> <Id>	[1..1]			84
	<b>Identification</b> <Id>	[1..1]	Text		84
	<b>SchemeName</b> <SchmeNm>	[0..1]			84
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		85
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		85
	<b>Issuer</b> <Issr>	[0..1]	Text		85
	<b>CountryOfBranch</b> <CtryOfBrnch>	[1..1]	CodeSet	✓C3	85
Or}	<b>Algorithm</b> <Algo>	[1..1]	Text		85
	<b>AdditionalAttributes</b> <AddtlAttrbts>	[1..1]			85
	<b>WaiverIndicator</b> <Wvrlnd>	[0..*]	CodeSet		86
	<b>ShortSellingIndicator</b> <ShrtSllgInd>	[0..1]	CodeSet		86
	<b>OTCPostTradeIndicator</b> <TCPstTradInd>	[0..*]	CodeSet		87
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[0..1]	Indicator		88
	<b>SecuritiesFinancingTransactionIndicator</b> <SctiesFincgTxInd>	[1..1]	Indicator		88
	<b>TechnicalAttributes</b> <TechAttrbts>	[1..1]			88
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[1..1]	Text		89
	<b>ReceiptDateTime</b> <RctDtTm>	[0..1]	DateTime		89

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExchangeReason</b> <XchgRsn>	[0..*]	CodeSet		89
Or}	<b>Cancellation</b> <Cxl>	[1..1]			89
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		90
	<b>ExecutingParty</b> <ExctgPty>	[1..1]	IdentifierSet		90
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	IdentifierSet		90
	<b>TechnicalAttributes</b> <TechAttrbts>	[1..1]			91
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[1..1]	Text		91
	<b>ReceiptDateTime</b> <RctDtTm>	[0..1]	DateTime		91
	<b>CancellationReason</b> <CxlRsn>	[0..1]	CodeSet		91

#### 1.4.1.1 New <New>

*Presence:* [1..1]

*Definition:* Transaction is a newly reported transaction.

New <New> contains the following **SecuritiesTransactionReport1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		25
	<b>ExecutingParty</b> <ExctgPty>	[1..1]	IdentifierSet		25
	<b>MiFIDInvestmentParty</b> <MiFIDInvstmtPty>	[1..1]	Indicator		25
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	IdentifierSet		25
	<b>Buyer</b> <Buyr>	[1..1]			25
	<b>AccountOwner</b> <AcctOwnr>	[1..*]			26
	<b>Identification</b> <Id>	[1..1]			27
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		28
Or	<b>MIC</b> <MIC>	[1..1]	IdentifierSet		28
Or	<b>Person</b> <Prsn>	[1..1]			28
	<b>FirstName</b> <FrstNm>	[1..1]	Text		29
	<b>Name</b> <Nm>	[1..1]	Text		29
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		29
	<b>Identification</b> <Id>	[1..1]			29
	<b>Identification</b> <Id>	[1..1]	Text		30
	<b>SchemeName</b> <SchmeNm>	[0..1]			30
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		30
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		30
	<b>Issuer</b> <Issr>	[0..1]	Text		30
Or}	<b>Internal</b> <Intl>	[1..1]	CodeSet		30
	<b>CountryOfBranch</b> <CtryOfBrnch>	[0..1]	CodeSet	✓C3	31
	<b>DecisionMaker</b> <DcsnMkr>	[0..*]			31
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		32
Or}	<b>Person</b> <Prsn>	[1..1]			32
	<b>FirstName</b> <FrstNm>	[1..1]	Text		33
	<b>Name</b> <Nm>	[1..1]	Text		33
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		33
	<b>Identification</b> <Id>	[1..1]			33
	<b>Identification</b> <Id>	[1..1]	Text		33
	<b>SchemeName</b> <SchmeNm>	[0..1]			33
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		34

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		34
	<b>Issuer</b> <Issr>	[0..1]	Text		34
	<b>Seller</b> <Sellr>	[1..1]			34
	<b>AccountOwner</b> <AcctOwnr>	[1..*]			35
	<b>Identification</b> <Id>	[1..1]			36
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		37
Or	<b>MIC</b> <MIC>	[1..1]	IdentifierSet		37
Or	<b>Person</b> <Prsn>	[1..1]			37
	<b>FirstName</b> <FrstNm>	[1..1]	Text		38
	<b>Name</b> <Nm>	[1..1]	Text		38
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		38
	<b>Identification</b> <Id>	[1..1]			38
	<b>Identification</b> <Id>	[1..1]	Text		39
	<b>SchemeName</b> <SchmeNm>	[0..1]			39
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		39
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		39
	<b>Issuer</b> <Issr>	[0..1]	Text		39
Or}	<b>Internal</b> <Intl>	[1..1]	CodeSet		39
	<b>CountryOfBranch</b> <CtryOfBrnch>	[0..1]	CodeSet	✓C3	40
	<b>DecisionMaker</b> <DcsnMkr>	[0..*]			40
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		41
Or}	<b>Person</b> <Prsn>	[1..1]			41
	<b>FirstName</b> <FrstNm>	[1..1]	Text		42
	<b>Name</b> <Nm>	[1..1]	Text		42
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		42
	<b>Identification</b> <Id>	[1..1]			42
	<b>Identification</b> <Id>	[1..1]	Text		42
	<b>SchemeName</b> <SchmeNm>	[0..1]			42
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		43
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		43
	<b>Issuer</b> <Issr>	[0..1]	Text		43

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OrderTransmission</b> <OrdTrnsmssn>	[1..1]			43
	<b>OrderTransmissionIndicator</b> <OrdTrnsmssnInd>	[1..1]	Indicator		43
	<b>OrderTransmittingBuyer</b> <OrdTrnsmttgBuyr>	[0..1]	IdentifierSet		44
	<b>OrderTransmittingSeller</b> <OrdTrnsmttgSellr>	[0..1]	IdentifierSet		44
	<b>Transaction</b> <Tx>	[1..1]			44
	<b>TradeDate</b> <TradDt>	[1..1]	DateTime		45
	<b>TradingCapacity</b> <TradgCpcty>	[1..1]	CodeSet		45
	<b>Quantity</b> <Qty>	[1..1]			46
{Or	<b>Unit</b> <Unit>	[1..1]	Quantity		46
Or	<b>NominalValue</b> <NmnlVal>	[1..1]	Amount	✓C2, ✓C4	46
Or}	<b>MonetaryValue</b> <MntryVal>	[1..1]	Amount	✓C2, ✓C4	47
	<b>DerivativeNotionalChange</b> <DerivNtnlChng>	[0..1]	CodeSet		48
	<b>Price</b> <Pric>	[1..1]			48
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			49
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	49
	<b>Sign</b> <Sgn>	[0..1]	Indicator		49
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		49
Or	<b>Yield</b> <Yld>	[1..1]	Rate		50
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		50
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		50
	<b>NetAmount</b> <NetAmt>	[0..1]	Amount		50
	<b>TradeVenue</b> <TradVn>	[1..1]	IdentifierSet		50
	<b>CountryOfBranch</b> <CtryOfBrnch>	[0..1]	CodeSet	✓C3	51
	<b>UpFrontPayment</b> <UpFrntPmt>	[0..1]			51
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C2, ✓C4	51
	<b>Sign</b> <Sgn>	[0..1]	Indicator		52
	<b>TradePlaceMatchingIdentification</b> <TradPlcMtgld>	[0..1]	Text		52
	<b>ComplexTradeComponentIdentification</b> <CmplxTradCmpntld>	[0..1]	Text		53
	<b>FinancialInstrumentIdentification</b> <FinInstrmld>	[1..1]			53
{Or	<b>AdmittedToTrading</b> <AdmttdToTradg>	[1..1]	IdentifierSet		56

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or	<b>OTC</b> <TC>	[1..1]			56
	<b>FullName</b> <FullNm>	[1..1]	Text		58
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		58
	<b>ReferenceCurrency</b> <RefCcy>	[0..1]			58
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	✓C2	58
	<b>OtherLegCurrency</b> <OthrLegCcy>	[0..1]	CodeSet	✓C2	59
	<b>PriceMultiplier</b> <PricMltplr>	[1..1]	Quantity		59
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[1..1]			59
{Or	<b>Instrument</b> <Instrm>	[1..*]	IdentifierSet		60
Or}	<b>Index</b> <Indx>	[1..1]			60
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		61
	<b>Name</b> <Nm>	[1..1]			61
	<b>ReferenceRate</b> <RefRate>	[1..1]			61
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		62
Or}	<b>Name</b> <Nm>	[1..1]	Text		64
	<b>Term</b> <Term>	[0..1]			64
	<b>Unit</b> <Unit>	[1..1]	CodeSet		64
	<b>Value</b> <Val>	[1..1]	Quantity	C5	64
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		65
	<b>StrikePrice</b> <StrkPric>	[0..1]			65
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			65
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	66
	<b>Sign</b> <Sgn>	[0..1]	Indicator		66
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		66
Or	<b>Yield</b> <Yld>	[1..1]	Rate		66
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		67
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		67
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		67
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		67
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		67
	<b>DeliveryType</b> <DlvryTp>	[1..1]	CodeSet		68

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>AdmittedOutsideEEA</b> <AdmttdOutsd>	[1..1]			68
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		70
	<b>FullName</b> <FullNm>	[1..1]	Text		70
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		70
	<b>ReferenceCurrency</b> <RefCcy>	[0..1]			70
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	✓C2	70
	<b>OtherLegCurrency</b> <OthrLegCcy>	[0..1]	CodeSet	✓C2	71
	<b>PriceMultiplier</b> <PricMltplr>	[1..1]	Quantity		71
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[1..1]			71
{Or	<b>Instrument</b> <Instrm>	[1..*]	IdentifierSet		73
Or}	<b>Index</b> <Indx>	[1..1]			73
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		73
	<b>Name</b> <Nm>	[1..1]			73
	<b>ReferenceRate</b> <RefRate>	[1..1]			74
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		74
Or}	<b>Name</b> <Nm>	[1..1]	Text		76
	<b>Term</b> <Term>	[0..1]			76
	<b>Unit</b> <Unit>	[1..1]	CodeSet		76
	<b>Value</b> <Val>	[1..1]	Quantity	C5	77
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		77
	<b>StrikePrice</b> <StrkPric>	[0..1]			77
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			78
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	78
	<b>Sign</b> <Sgn>	[0..1]	Indicator		79
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		79
Or	<b>Yield</b> <Yld>	[1..1]	Rate		79
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		79
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		79
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		79
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		80
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		80

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DeliveryType</b> <DlvryTp>	[1..1]	CodeSet		80
	<b>InvestmentDecisionPerson</b> <InvstmtDcsnPrsn>	[0..1]			80
{Or	<b>Person</b> <Prsn>	[1..1]			81
	<b>Identification</b> <Id>	[1..1]			81
	<b>Identification</b> <Id>	[1..1]	Text		82
	<b>SchemeName</b> <SchmeNm>	[0..1]			82
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		82
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		82
	<b>Issuer</b> <Issr>	[0..1]	Text		82
	<b>CountryOfBranch</b> <CtryOfBrnch>	[1..1]	CodeSet	✓C3	82
Or}	<b>Algorithm</b> <Algo>	[1..1]	Text		83
	<b>ExecutingPerson</b> <ExctgPrsn>	[1..1]			83
{Or	<b>Person</b> <Prsn>	[1..1]			83
	<b>Identification</b> <Id>	[1..1]			84
	<b>Identification</b> <Id>	[1..1]	Text		84
	<b>SchemeName</b> <SchmeNm>	[0..1]			84
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		85
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		85
	<b>Issuer</b> <Issr>	[0..1]	Text		85
	<b>CountryOfBranch</b> <CtryOfBrnch>	[1..1]	CodeSet	✓C3	85
Or}	<b>Algorithm</b> <Algo>	[1..1]	Text		85
	<b>AdditionalAttributes</b> <AddtlAttrbts>	[1..1]			85
	<b>WaiverIndicator</b> <WvrInd>	[0..*]	CodeSet		86
	<b>ShortSellingIndicator</b> <ShrtSllgInd>	[0..1]	CodeSet		86
	<b>OTCPostTradeIndicator</b> <TCPstTradInd>	[0..*]	CodeSet		87
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[0..1]	Indicator		88
	<b>SecuritiesFinancingTransactionIndicator</b> <ScitiesFincgTxInd>	[1..1]	Indicator		88
	<b>TechnicalAttributes</b> <TechAttrbts>	[1..1]			88
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[1..1]	Text		89
	<b>ReceiptDateTime</b> <RctDtTm>	[0..1]	DateTime		89
	<b>ExchangeReason</b> <XchgRsn>	[0..*]	CodeSet		89



**1.4.1.1.1 TransactionIdentification <TxId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the transaction.

*Datatype:* Max52Text on page 106

**1.4.1.1.2 ExecutingParty <ExctgPty>**

*Presence:* [1..1]

*Definition:* Identification of the entity executing the transaction.

*Datatype:* LEIIdentifier on page 103

**1.4.1.1.3 MiFIDInvestmentParty <MiFIDInvstmtPty>**

*Presence:* [1..1]

*Definition:* Indicates whether the reporting party is a MiFID investment firm or not.

*Datatype:* One of the following values must be used (see TrueFalseIndicator on page 104):

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

**1.4.1.1.4 SubmittingParty <SubmitgPty>**

*Presence:* [1..1]

*Definition:* Entity submitting the transaction report to the competent authority according to Art. 26 (7) of Regulation (EU) 600/2014.

*Usage:*

Where the report is submitted by the executing party directly to the competent authority, it shall be populated with the LEI of the executing firm.

Where the report is submitted by a trading venue, it shall be populated with the LEI of the operator of the trading venue. Where the report is submitted by an ARM, it shall be populated with the LEI of the ARM.

*Datatype:* LEIIdentifier on page 103

**1.4.1.1.5 Buyer <Buyr>**

*Presence:* [1..1]

*Definition:* Identifies the acquirer of the legal title to the financial instrument.

**Buyer <Buy>** contains the following **PartyIdentification79** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[1..*]			26
	<b>Identification</b> <Id>	[1..1]			27
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		28
Or	<b>MIC</b> <MIC>	[1..1]	IdentifierSet		28
Or	<b>Person</b> <Prsn>	[1..1]			28
	<b>FirstName</b> <FrstNm>	[1..1]	Text		29
	<b>Name</b> <Nm>	[1..1]	Text		29
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		29
	<b>Identification</b> <Id>	[1..1]			29
	<b>Identification</b> <Id>	[1..1]	Text		30
	<b>SchemeName</b> <SchmeNm>	[0..1]			30
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		30
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		30
	<b>Issuer</b> <Issr>	[0..1]	Text		30
Or}	<b>Internal</b> <Intl>	[1..1]	CodeSet		30
	<b>CountryOfBranch</b> <CtryOfBrnch>	[0..1]	CodeSet	✓C3	31
	<b>DecisionMaker</b> <DcsnMkr>	[0..*]			31
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		32
Or}	<b>Person</b> <Prsn>	[1..1]			32
	<b>FirstName</b> <FrstNm>	[1..1]	Text		33
	<b>Name</b> <Nm>	[1..1]	Text		33
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		33
	<b>Identification</b> <Id>	[1..1]			33
	<b>Identification</b> <Id>	[1..1]	Text		33
	<b>SchemeName</b> <SchmeNm>	[0..1]			33
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		34
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		34
	<b>Issuer</b> <Issr>	[0..1]	Text		34

#### 1.4.1.1.5.1 AccountOwner <AcctOwnr>

*Presence:* [1..\*]

*Definition:*

**AccountOwner <AcctOwnr>** contains the following **PartyIdentification76** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]			27
{Or	<b>LEI &lt;LEI&gt;</b>	[1..1]	IdentifierSet		28
Or	<b>MIC &lt;MIC&gt;</b>	[1..1]	IdentifierSet		28
Or	<b>Person &lt;Prsn&gt;</b>	[1..1]			28
	<b>FirstName &lt;FrstNm&gt;</b>	[1..1]	Text		29
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		29
	<b>BirthDate &lt;BirthDt&gt;</b>	[1..1]	Date		29
	<b>Identification &lt;Id&gt;</b>	[1..1]			29
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		30
	<b>SchemeName &lt;SchmeNm&gt;</b>	[0..1]			30
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		30
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		30
	<b>Issuer &lt;Issr&gt;</b>	[0..1]	Text		30
Or}	<b>Internal &lt;Intl&gt;</b>	[1..1]	CodeSet		30
	<b>CountryOfBranch &lt;CtryOfBrnch&gt;</b>	[0..1]	CodeSet	✓C3	31

#### 1.4.1.1.5.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:*

**Identification <Id>** contains one of the following **PersonOrOrganisation1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		28
Or	<b>MIC</b> <MIC>	[1..1]	IdentifierSet		28
Or	<b>Person</b> <Prsn>	[1..1]			28
	<b>FirstName</b> <FrstNm>	[1..1]	Text		29
	<b>Name</b> <Nm>	[1..1]	Text		29
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		29
	<b>Identification</b> <Id>	[1..1]			29
	<b>Identification</b> <Id>	[1..1]	Text		30
	<b>SchemeName</b> <SchmeNm>	[0..1]			30
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		30
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		30
	<b>Issuer</b> <Issr>	[0..1]	Text		30
Or}	<b>Internal</b> <Intl>	[1..1]	CodeSet		30

#### 1.4.1.1.5.1.1.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Legal entity identifier of the reporting party.

*Datatype:* LEIIdentifier on page 103

#### 1.4.1.1.5.1.1.2 MIC <MIC>

*Presence:* [1..1]

*Definition:* Market identifier code of the reporting party.

*Datatype:* MICIdentifier on page 103

#### 1.4.1.1.5.1.1.3 Person <Prsn>

*Presence:* [1..1]

*Definition:*

**Person <Prsn>** contains the following **PersonIdentification10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FirstName</b> <FrstNm>	[1..1]	Text		29
	<b>Name</b> <Nm>	[1..1]	Text		29
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		29
	<b>Identification</b> <Id>	[1..1]			29
	<b>Identification</b> <Id>	[1..1]	Text		30
	<b>SchemeName</b> <SchmeNm>	[0..1]			30
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		30
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		30
	<b>Issuer</b> <Issr>	[0..1]	Text		30

#### 1.4.1.1.5.1.1.3.1 FirstName <FrstNm>

*Presence:* [1..1]

*Definition:* First name of a person (also known as given name).

*Datatype:* Max140Text on page 105

#### 1.4.1.1.5.1.1.3.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* Max140Text on page 105

#### 1.4.1.1.5.1.1.3.3 BirthDate <BirthDt>

*Presence:* [1..1]

*Definition:* Date on which a person is born.

*Datatype:* ISODate on page 102

#### 1.4.1.1.5.1.1.3.4 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification of a person, as assigned by an institution, using an identification scheme.

Usage:

In the scope of MIFIR, the scheme name is restricted to a passport number (use of code CCPT), any other national identifier (use of code NIDN) or CONCAT (use of proprietary with value CONCAT).

Issuer field will be ignored and should not be populated by reporting parties.

**Identification <Id>** contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		30
	<b>SchemeName</b> <SchmeNm>	[0..1]			30
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		30
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		30
	<b>Issuer</b> <Issr>	[0..1]	Text		30

#### 1.4.1.1.5.1.1.3.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* Max35Text on page 106

#### 1.4.1.1.5.1.1.3.4.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **PersonIdentificationSchemeName1Choice** elements

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

#### 1.4.1.1.5.1.1.3.4.2.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* ExternalPersonIdentification1Code on page 98

#### 1.4.1.1.5.1.1.3.4.2.2 Proprietary <Prtry>

*Presence:* [1..1]

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

*Datatype:* Max35Text on page 106

#### 1.4.1.1.5.1.1.3.4.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* Max35Text on page 106

#### 1.4.1.1.5.1.1.4 Internal <Intl>

*Presence:* [1..1]

*Definition:*

*Datatype:* InternalPartyRole1Code on page 98

CodeName	Name	Definition
INTC	Internal	Party acting as an internal agent.

#### 1.4.1.1.5.1.2 CountryOfBranch <CtryOfBrnch>

*Presence:* [0..1]

*Definition:* Country of the branch that received the order from the client or made an investment decision for a client in accordance with a discretionary mandate given to it by the client as required by Article 16(2) of this Regulation.

*Impacted by:* ✓ C3 Country ✓

*Datatype:* CountryCode on page 97

##### Constraints

- **Country**

(Rule)

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

*Error handling:*

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

#### 1.4.1.1.5.2 DecisionMaker <DcsnMkr>

*Presence:* [0..\*]

*Definition:* Identifies the person who makes the decision on the financial instrument, acquire in case the of a buyer or to sell in case of the seller.

**DecisionMaker <DcsnMkr>** contains one of the following **PersonOrOrganisation2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		32
Or}	<b>Person</b> <Prsn>	[1..1]			32
	<b>FirstName</b> <FrstNm>	[1..1]	Text		33
	<b>Name</b> <Nm>	[1..1]	Text		33
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		33
	<b>Identification</b> <Id>	[1..1]			33
	<b>Identification</b> <Id>	[1..1]	Text		33
	<b>SchemeName</b> <SchmeNm>	[0..1]			33
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		34
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		34
	<b>Issuer</b> <Issr>	[0..1]	Text		34

#### 1.4.1.1.5.2.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Legal entity identifier of the reporting party.

*Datatype:* LEIIdentifier on page 103

#### 1.4.1.1.5.2.2 Person <Prsn>

*Presence:* [1..1]

*Definition:*

**Person <Prsn>** contains the following **PersonIdentification10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FirstName</b> <FrstNm>	[1..1]	Text		33
	<b>Name</b> <Nm>	[1..1]	Text		33
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		33
	<b>Identification</b> <Id>	[1..1]			33
	<b>Identification</b> <Id>	[1..1]	Text		33
	<b>SchemeName</b> <SchmeNm>	[0..1]			33
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		34
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		34
	<b>Issuer</b> <Issr>	[0..1]	Text		34



**1.4.1.1.5.2.2.1 FirstName <FrstNm>***Presence:* [1..1]*Definition:* First name of a person (also known as given name).*Datatype:* Max140Text on page 105**1.4.1.1.5.2.2.2 Name <Nm>***Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.*Datatype:* Max140Text on page 105**1.4.1.1.5.2.2.3 BirthDate <BirthDt>***Presence:* [1..1]*Definition:* Date on which a person is born.*Datatype:* ISODate on page 102**1.4.1.1.5.2.2.4 Identification <Id>***Presence:* [1..1]*Definition:* Unique identification of a person, as assigned by an institution, using an identification scheme.

Usage:

In the scope of MIFIR, the scheme name is restricted to a passport number (use of code CCPT), any other national identifier (use of code NIDN) or CONCAT (use of proprietary with value CONCAT).

Issuer field will be ignored and should not be populated by reporting parties.

**Identification <Id>** contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		33
	<b>SchemeName &lt;SchmeNm&gt;</b>	[0..1]			33
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		34
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		34
	<b>Issuer &lt;Issr&gt;</b>	[0..1]	Text		34

**1.4.1.1.5.2.2.4.1 Identification <Id>***Presence:* [1..1]*Definition:* Unique and unambiguous identification of a person.*Datatype:* Max35Text on page 106**1.4.1.1.5.2.2.4.2 SchemeName <SchmeNm>***Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		34
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		34

#### 1.4.1.1.5.2.2.4.2.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* [ExternalPersonIdentification1Code on page 98](#)

#### 1.4.1.1.5.2.2.4.2.2 Proprietary <Prtry>

*Presence:* [1..1]

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

*Datatype:* [Max35Text on page 106](#)

#### 1.4.1.1.5.2.2.4.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* [Max35Text on page 106](#)

#### 1.4.1.1.6 Seller <Sellr>

*Presence:* [1..1]

*Definition:* Identifies the seller of the legal title to the financial instrument.

**Seller <Sellr>** contains the following **PartyIdentification79** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountOwner</b> <AcctOwnr>	[1..*]			35
	<b>Identification</b> <Id>	[1..1]			36
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		37
Or	<b>MIC</b> <MIC>	[1..1]	IdentifierSet		37
Or	<b>Person</b> <Prsn>	[1..1]			37
	<b>FirstName</b> <FrstNm>	[1..1]	Text		38
	<b>Name</b> <Nm>	[1..1]	Text		38
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		38
	<b>Identification</b> <Id>	[1..1]			38
	<b>Identification</b> <Id>	[1..1]	Text		39
	<b>SchemeName</b> <SchmeNm>	[0..1]			39
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		39
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		39
	<b>Issuer</b> <Issr>	[0..1]	Text		39
Or}	<b>Internal</b> <Intl>	[1..1]	CodeSet		39
	<b>CountryOfBranch</b> <CtryOfBrnch>	[0..1]	CodeSet	✓C3	40
	<b>DecisionMaker</b> <DcsnMkr>	[0..*]			40
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		41
Or}	<b>Person</b> <Prsn>	[1..1]			41
	<b>FirstName</b> <FrstNm>	[1..1]	Text		42
	<b>Name</b> <Nm>	[1..1]	Text		42
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		42
	<b>Identification</b> <Id>	[1..1]			42
	<b>Identification</b> <Id>	[1..1]	Text		42
	<b>SchemeName</b> <SchmeNm>	[0..1]			42
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		43
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		43
	<b>Issuer</b> <Issr>	[0..1]	Text		43

#### 1.4.1.1.6.1 AccountOwner <AcctOwnr>

*Presence:* [1..\*]

*Definition:*

**AccountOwner <AcctOwnr>** contains the following **PartyIdentification76** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]			36
{Or	<b>LEI &lt;LEI&gt;</b>	[1..1]	IdentifierSet		37
Or	<b>MIC &lt;MIC&gt;</b>	[1..1]	IdentifierSet		37
Or	<b>Person &lt;Prsn&gt;</b>	[1..1]			37
	<b>FirstName &lt;FrstNm&gt;</b>	[1..1]	Text		38
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		38
	<b>BirthDate &lt;BirthDt&gt;</b>	[1..1]	Date		38
	<b>Identification &lt;Id&gt;</b>	[1..1]			38
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		39
	<b>SchemeName &lt;SchmeNm&gt;</b>	[0..1]			39
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		39
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		39
	<b>Issuer &lt;Issr&gt;</b>	[0..1]	Text		39
Or}	<b>Internal &lt;Intl&gt;</b>	[1..1]	CodeSet		39
	<b>CountryOfBranch &lt;CtryOfBrnch&gt;</b>	[0..1]	CodeSet	✓C3	40

#### 1.4.1.1.6.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:*

**Identification <Id>** contains one of the following **PersonOrOrganisation1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		37
Or	<b>MIC</b> <MIC>	[1..1]	IdentifierSet		37
Or	<b>Person</b> <Prsn>	[1..1]			37
	<b>FirstName</b> <FrstNm>	[1..1]	Text		38
	<b>Name</b> <Nm>	[1..1]	Text		38
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		38
	<b>Identification</b> <Id>	[1..1]			38
	<b>Identification</b> <Id>	[1..1]	Text		39
	<b>SchemeName</b> <SchmeNm>	[0..1]			39
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		39
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		39
	<b>Issuer</b> <Issr>	[0..1]	Text		39
Or}	<b>Internal</b> <Intl>	[1..1]	CodeSet		39

#### 1.4.1.1.6.1.1.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Legal entity identifier of the reporting party.

*Datatype:* LEIIdentifier on page 103

#### 1.4.1.1.6.1.1.2 MIC <MIC>

*Presence:* [1..1]

*Definition:* Market identifier code of the reporting party.

*Datatype:* MICIdentifier on page 103

#### 1.4.1.1.6.1.1.3 Person <Prsn>

*Presence:* [1..1]

*Definition:*

**Person <Prsn>** contains the following **PersonIdentification10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FirstName</b> <FrstNm>	[1..1]	Text		38
	<b>Name</b> <Nm>	[1..1]	Text		38
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		38
	<b>Identification</b> <Id>	[1..1]			38
	<b>Identification</b> <Id>	[1..1]	Text		39
	<b>SchemeName</b> <SchmeNm>	[0..1]			39
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		39
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		39
	<b>Issuer</b> <Issr>	[0..1]	Text		39

#### 1.4.1.1.6.1.1.3.1 FirstName <FrstNm>

*Presence:* [1..1]

*Definition:* First name of a person (also known as given name).

*Datatype:* Max140Text on page 105

#### 1.4.1.1.6.1.1.3.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* Max140Text on page 105

#### 1.4.1.1.6.1.1.3.3 BirthDate <BirthDt>

*Presence:* [1..1]

*Definition:* Date on which a person is born.

*Datatype:* ISODate on page 102

#### 1.4.1.1.6.1.1.3.4 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification of a person, as assigned by an institution, using an identification scheme.

Usage:

In the scope of MIFIR, the scheme name is restricted to a passport number (use of code CCPT), any other national identifier (use of code NIDN) or CONCAT (use of proprietary with value CONCAT).

Issuer field will be ignored and should not be populated by reporting parties.

**Identification <Id>** contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		39
	<b>SchemeName &lt;SchmeNm&gt;</b>	[0..1]			39
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		39
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		39
	<b>Issuer &lt;Issr&gt;</b>	[0..1]	Text		39

#### 1.4.1.1.6.1.1.3.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* Max35Text on page 106

#### 1.4.1.1.6.1.1.3.4.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		39
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		39

#### 1.4.1.1.6.1.1.3.4.2.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* ExternalPersonIdentification1Code on page 98

#### 1.4.1.1.6.1.1.3.4.2.2 Proprietary <Prtry>

*Presence:* [1..1]

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

*Datatype:* Max35Text on page 106

#### 1.4.1.1.6.1.1.3.4.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* Max35Text on page 106

#### 1.4.1.1.6.1.1.4 Internal <Intl>

*Presence:* [1..1]

*Definition:*

*Datatype:* InternalPartyRole1Code on page 98

CodeName	Name	Definition
INTC	Internal	Party acting as an internal agent.

#### 1.4.1.1.6.1.2 CountryOfBranch <CtryOfBrnch>

*Presence:* [0..1]

*Definition:* Country of the branch that received the order from the client or made an investment decision for a client in accordance with a discretionary mandate given to it by the client as required by Article 16(2) of this Regulation.

*Impacted by:* ✓ C3 Country ✓

*Datatype:* CountryCode on page 97

##### Constraints

- **Country**

(Rule)

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

*Error handling:*

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

#### 1.4.1.1.6.2 DecisionMaker <DcsnMkr>

*Presence:* [0..\*]

*Definition:* Identifies the person who makes the decision on the financial instrument, acquire in case the of a buyer or to sell in case of the seller.



**DecisionMaker <DcsnMkr>** contains one of the following **PersonOrOrganisation2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>LEI</b> <LEI>	[1..1]	IdentifierSet		41
Or}	<b>Person</b> <Prsn>	[1..1]			41
	<b>FirstName</b> <FrstNm>	[1..1]	Text		42
	<b>Name</b> <Nm>	[1..1]	Text		42
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		42
	<b>Identification</b> <Id>	[1..1]			42
	<b>Identification</b> <Id>	[1..1]	Text		42
	<b>SchemeName</b> <SchmeNm>	[0..1]			42
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		43
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		43
	<b>Issuer</b> <Issr>	[0..1]	Text		43

#### 1.4.1.1.6.2.1 LEI <LEI>

*Presence:* [1..1]

*Definition:* Legal entity identifier of the reporting party.

*Datatype:* LEIIdentifier on page 103

#### 1.4.1.1.6.2.2 Person <Prsn>

*Presence:* [1..1]

*Definition:*

**Person <Prsn>** contains the following **PersonIdentification10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FirstName</b> <FrstNm>	[1..1]	Text		42
	<b>Name</b> <Nm>	[1..1]	Text		42
	<b>BirthDate</b> <BirthDt>	[1..1]	Date		42
	<b>Identification</b> <Id>	[1..1]			42
	<b>Identification</b> <Id>	[1..1]	Text		42
	<b>SchemeName</b> <SchmeNm>	[0..1]			42
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		43
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		43
	<b>Issuer</b> <Issr>	[0..1]	Text		43

**1.4.1.1.6.2.2.1 FirstName <FrstNm>***Presence:* [1..1]*Definition:* First name of a person (also known as given name).*Datatype:* Max140Text on page 105**1.4.1.1.6.2.2.2 Name <Nm>***Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.*Datatype:* Max140Text on page 105**1.4.1.1.6.2.2.3 BirthDate <BirthDt>***Presence:* [1..1]*Definition:* Date on which a person is born.*Datatype:* ISODate on page 102**1.4.1.1.6.2.2.4 Identification <Id>***Presence:* [1..1]*Definition:* Unique identification of a person, as assigned by an institution, using an identification scheme.

Usage:

In the scope of MIFIR, the scheme name is restricted to a passport number (use of code CCPT), any other national identifier (use of code NIDN) or CONCAT (use of proprietary with value CONCAT).

Issuer field will be ignored and should not be populated by reporting parties.

**Identification <Id>** contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		42
	<b>SchemeName &lt;SchmeNm&gt;</b>	[0..1]			42
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		43
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	Text		43
	<b>Issuer &lt;Issr&gt;</b>	[0..1]	Text		43

**1.4.1.1.6.2.2.4.1 Identification <Id>***Presence:* [1..1]*Definition:* Unique and unambiguous identification of a person.*Datatype:* Max35Text on page 106**1.4.1.1.6.2.2.4.2 SchemeName <SchmeNm>***Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName** <SchmeNm> contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		43
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		43

#### 1.4.1.1.6.2.2.4.2.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* [ExternalPersonIdentification1Code on page 98](#)

#### 1.4.1.1.6.2.2.4.2.2 Proprietary <Prtry>

*Presence:* [1..1]

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

*Datatype:* [Max35Text on page 106](#)

#### 1.4.1.1.6.2.2.4.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* [Max35Text on page 106](#)

#### 1.4.1.1.7 OrderTransmission <OrdrTrnsmssn>

*Presence:* [1..1]

*Definition:* Indication as to whether the transaction results from an order transmitted by the reporting of a client to a third party.

Usage: Only applicable when the conditions for transmission are not satisfied.

**OrderTransmission** <OrdrTrnsmssn> contains the following **SecuritiesTransactionTransmission2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OrderTransmissionIndicator</b> <OrdrTrnsmssnInd>	[1..1]	Indicator		43
	<b>OrderTransmittingBuyer</b> <OrdrTrnsmttgBuyr>	[0..1]	IdentifierSet		44
	<b>OrderTransmittingSeller</b> <OrdrTrnsmttgSellr>	[0..1]	IdentifierSet		44

#### 1.4.1.1.7.1 OrderTransmissionIndicator <OrdrTrnsmssnInd>

*Presence:* [1..1]

*Definition:* Indication as to whether the transaction results from an order transmitted by the reporting of a client to a third party.

Usage: Only applicable when the conditions for transmission are not satisfied.

*Datatype:* One of the following values must be used (see [TrueFalseIndicator](#) on page 104):

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

#### **1.4.1.1.7.2 OrderTransmittingBuyer <OrdTrnsmttgBuyr>**

*Presence:* [0..1]

*Definition:* Identifies the buyer transmitting the order to the reporting firm.

Usage: Only required for reporting firms reporting transactions on behalf of order transmitting firm.

*Datatype:* [LEIIdentifier](#) on page 103

#### **1.4.1.1.7.3 OrderTransmittingSeller <OrdTrnsmttgSellr>**

*Presence:* [0..1]

*Definition:* Identifies the seller transmitting the order to the reporting firm.

Usage: Only required for reporting firms reporting transactions on behalf of order transmitting firm.

*Datatype:* [LEIIdentifier](#) on page 103

#### **1.4.1.1.8 Transaction <Tx>**

*Presence:* [1..1]

*Definition:* Provides the details of the reported transaction.

**Transaction <Tx>** contains the following **SecuritiesTransaction1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TradeDate</b> <TradDt>	[1..1]	DateTime		45
	<b>TradingCapacity</b> <TradgCpcty>	[1..1]	CodeSet		45
	<b>Quantity</b> <Qty>	[1..1]			46
{Or	<b>Unit</b> <Unit>	[1..1]	Quantity		46
Or	<b>NominalValue</b> <NmnlVal>	[1..1]	Amount	✓C2, ✓C4	46
Or}	<b>MonetaryValue</b> <MntryVal>	[1..1]	Amount	✓C2, ✓C4	47
	<b>DerivativeNotionalChange</b> <DerivNtnlChng>	[0..1]	CodeSet		48
	<b>Price</b> <Pric>	[1..1]			48
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			49
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	49
	<b>Sign</b> <Sgn>	[0..1]	Indicator		49
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		49
Or	<b>Yield</b> <Yld>	[1..1]	Rate		50
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		50
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		50
	<b>NetAmount</b> <NetAmt>	[0..1]	Amount		50
	<b>TradeVenue</b> <TradVn>	[1..1]	IdentifierSet		50
	<b>CountryOfBranch</b> <CtryOfBrnch>	[0..1]	CodeSet	✓C3	51
	<b>UpFrontPayment</b> <UpFrntPmt>	[0..1]			51
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C2, ✓C4	51
	<b>Sign</b> <Sgn>	[0..1]	Indicator		52
	<b>TradePlaceMatchingIdentification</b> <TradPlcMtchgId>	[0..1]	Text		52
	<b>ComplexTradeComponentIdentification</b> <CmplxTradCmpntId>	[0..1]	Text		53

#### 1.4.1.1.8.1 TradeDate <TradDt>

*Presence:* [1..1]

*Definition:* Specifies the date/time on which the trade was executed.

*Datatype:* ISODatetime on page 102

#### 1.4.1.1.8.2 TradingCapacity <TradgCpcty>

*Presence:* [1..1]

**Definition:** Indication of whether the transaction results from the reporting firm carrying out matched principal trading under Article 4(38) of Directive 2014/65/EU or dealing on own account under Article 4(6) of Directive 2014/65/EU, or where the transaction does not result from the reporting firm carrying out matched principal trading or dealing on own account, the field shall indicate that the transaction was carried out under any other capacity.

**Datatype:** RegulatoryTradingCapacity1Code on page 99

CodeName	Name	Definition
MTCH	MatchedPrincipal	Transaction was carried out as a matched principal trading under Article 4(38) of Directive 2014/65/EU.
DEAL	DealOnOwnAccount	Transaction was carried out as a deal under own account under Article 4(6) of Directive 2014/65/EU.
AOTC	AnyOtherCapacity	Transaction was carried out as an agent.

#### 1.4.1.1.8.3 Quantity <Qty>

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

**Definition:** Number of units of the financial instrument, or the number of derivative contracts in the transaction.

**Quantity <Qty>** contains one of the following **FinancialInstrumentQuantity25Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Unit</b> <Unit>	[1..1]	Quantity		46
Or	<b>NominalValue</b> <NmnlVal>	[1..1]	Amount	✓C2, ✓C4	46
Or}	<b>MonetaryValue</b> <MntryVal>	[1..1]	Amount	✓C2, ✓C4	47

##### 1.4.1.1.8.3.1 Unit <Unit>

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

**Definition:** Quantity expressed as a number, such as a number of shares.

**Datatype:** DecimalNumber on page 104

##### 1.4.1.1.8.3.2 NominalValue <NmnlVal>

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

**Definition:** TBC

**Impacted by:** ✓C2 ActiveOrHistoricCurrency ✓, ✓C4 CurrencyAmount ✓

**Datatype:** ActiveOrHistoricCurrencyAndAmount on page 92

#### Constraints

- **ActiveOrHistoricCurrency**

(Rule)

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

*Error handling:*

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

- **CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot.

*Error handling:*

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

#### 1.4.1.1.8.3.3 MonetaryValue <MntryVal>

*Presence:* [1..1]

*Definition:* TBC

*Impacted by:* ✓ C2 ActiveOrHistoricCurrency ✓, ✓ C4 CurrencyAmount ✓

*Datatype:* ActiveOrHistoricCurrencyAndAmount on page 92

#### Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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

*Error handling:*

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

- **CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot.

*Error handling:*

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

**1.4.1.1.8.4 DerivativeNotionalChange <DerivNtnlChng>***Presence:* [0..1]*Definition:* Indicates as to whether an increase or a decrease of notional of derivative contracts has taken place.*Datatype:* VariationType1Code on page 102

CodeName	Name	Definition
DECR	Decrease	Decrease to undertaking amount.
INCR	Increase	Increase to undertaking amount.

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

In the case of option contracts, it is the premium of the derivative contract per underlying security or index point.

In the case of spread bets it should be the reference price of the direct underlying instrument.

Where price is currently not available but pending, the value should be 'PNDG'.

For CDS it should be the coupon in basis points.

Where price reported in monetary terms, it shall be provided in the major currency unit.

Where price is not applicable the field should be left blank.

**Price <Pric>** contains one of the following **SecuritiesTransactionPrice2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			49
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	49
	<b>Sign</b> <Sgn>	[0..1]	Indicator		49
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		49
Or	<b>Yield</b> <Yld>	[1..1]	Rate		50
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		50
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		50



**1.4.1.1.8.5.1 MonetaryValue <MntryVal>***Presence:* [1..1]*Definition:* Price expressed as a monetary value.**MonetaryValue <MntryVal>** contains the following **AmountAndDirection55** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	49
	<b>Sign</b> <Sgn>	[0..1]	Indicator		49

**1.4.1.1.8.5.1.1 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 92**Constraints**• **ActiveCurrency**

(Rule)

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

*Error handling:*

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

**1.4.1.1.8.5.1.2 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 104):

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

**1.4.1.1.8.5.2 Percentage <Pctg>***Presence:* [1..1]*Definition:* Price expressed as a rate, that is a percentage.*Datatype:* PercentageRate on page 105

**1.4.1.1.8.5.3 Yield <Yld>***Presence:* [1..1]*Definition:* Price expressed as a yield.*Datatype:* PercentageRate on page 105**1.4.1.1.8.5.4 BasisPoints <BsisPts>***Presence:* [1..1]*Definition:* Price expressed as basis points*Datatype:* DecimalNumber on page 104**1.4.1.1.8.5.5 NoPrice <NoPric>***Presence:* [1..1]*Definition:* Price is currently not available, but pending.*Datatype:* PriceStatus1Code on page 99

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

**1.4.1.1.8.6 NetAmount <NetAmt>***Presence:* [0..1]*Definition:* Net amount of the transaction means the cash amount which is paid by the buyer of the debt instrument upon the settlement of the transaction.*Datatype:* ImpliedCurrencyAndAmount on page 93**1.4.1.1.8.7 TradeVenue <TradVn>***Presence:* [1..1]*Definition:* Identification of the venue where the transaction was executed.

Usage:

Use the ISO 10383 segment MIC (4 characters) for financial instruments executed on a MiFID trading venue, System Internaliser (SI) or non-EU organised trading platform. Where the segment MIC does not exist, use the operating MIC.

Use MIC code 'XOFF' for financial instruments admitted to trading or traded on a trading venue, where the transaction on that financial instrument is not executed on a MiFID trading venue, SI or non-EU organised trading platform, or where an investment firm does not know it is trading with another investment firm acting as an SI.

Use MIC code 'XXXX' for financial instruments that are not admitted to trading or traded on a trading venue or for which no request for admission has been made and that are not traded on a non-EU organised trading platform but where the underlying is admitted to trading or traded on a trading venue.

*Datatype:* MICIdentifier on page 103

#### 1.4.1.1.8.8 CountryOfBranch <CtryOfBrnch>

*Presence:* [0..1]

*Definition:* Country of the branch of the investment firm whose market membership was used to execute the transaction.

TBC with item 46.

*Impacted by:* ✓ C3 Country ✓

*Datatype:* CountryCode on page 97

##### Constraints

- **Country**

(Rule)

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

*Error handling:*

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

#### 1.4.1.1.8.9 UpFrontPayment <UpFrntPmt>

*Presence:* [0..1]

*Definition:* Monetary value of any up-front payment in basis points of notional received or paid by the seller.

Where the seller receives the up-front payment, the value populated is positive. Where the seller pays the up-front payment, the value populated is negative.

For increase or decrease in notional derivative contracts, the number shall reflect the absolute value of the change and shall be expressed as a positive number.

**UpFrontPayment <UpFrntPmt>** contains the following **AmountAndDirection53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C2, ✓C4	51
	<b>Sign</b> <Sgn>	[0..1]	Indicator		52

##### 1.4.1.1.8.9.1 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:* ✓ C2 ActiveOrHistoricCurrency ✓, ✓ C4 CurrencyAmount ✓

*Datatype:* [ActiveOrHistoricCurrencyAndAmount](#) on page 92

#### **Constraints**

- **ActiveOrHistoricCurrency**

(Rule)

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

*Error handling:*

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

- **CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot.

*Error handling:*

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

#### **1.4.1.1.8.9.2 Sign <Sgn>**

*Presence:* [0..1]

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

Usage: When absent, the amount is positive.

*Datatype:* One of the following values must be used (see [PlusOrMinusIndicator](#) on page 104):

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

#### **1.4.1.1.8.10 TradePlaceMatchingIdentification <TradPlcMtchgId>**

*Presence:* [0..1]

*Definition:* Common matching identification when executed on a trade place.

Usage: Must be present when a trade venue has been provided.

*Datatype:* [Max52Text](#) on page 106

**1.4.1.1.8.11 ComplexTradeComponentIdentification <CmplxTradCmpntId>**

*Presence:* [0..1]

*Definition:* Identification, internal to the reporting party to identify all the reports related to the same execution of a combination of financial instruments. The code must be unique for the reporty party for the group of reports for the execution.

Usage:

Field only applies when the instrument is complex.

*Datatype:* Max35Text on page 106

**1.4.1.1.9 FinancialInstrumentIdentification <FinInstrmId>**

*Presence:* [1..1]

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

**FinancialInstrumentIdentification <FinInstrmId>** contains one of the following **FinancialInstrumentAttributes1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AdmittedToTrading</b> <AdmtdToTradg>	[1..1]	IdentifierSet		56
Or	<b>OTC</b> <TC>	[1..1]			56
	<b>FullName</b> <FullNm>	[1..1]	Text		58
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		58
	<b>ReferenceCurrency</b> <RefCcy>	[0..1]			58
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	✓C2	58
	<b>OtherLegCurrency</b> <OthrLegCcy>	[0..1]	CodeSet	✓C2	59
	<b>PriceMultiplier</b> <PricMltplr>	[1..1]	Quantity		59
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[1..1]			59
{Or	<b>Instrument</b> <Instrm>	[1..*]	IdentifierSet		60
Or}	<b>Index</b> <Indx>	[1..1]			60
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		61
	<b>Name</b> <Nm>	[1..1]			61
	<b>ReferenceRate</b> <RefRate>	[1..1]			61
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		62
Or}	<b>Name</b> <Nm>	[1..1]	Text		64
	<b>Term</b> <Term>	[0..1]			64
	<b>Unit</b> <Unit>	[1..1]	CodeSet		64
	<b>Value</b> <Val>	[1..1]	Quantity	C5	64
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		65
	<b>StrikePrice</b> <StrkPric>	[0..1]			65
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			65
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	66
	<b>Sign</b> <Sgn>	[0..1]	Indicator		66
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		66
Or	<b>Yield</b> <Yld>	[1..1]	Rate		66
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		67
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		67
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		67
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		67

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		67
	<b>DeliveryType</b> <DlvryTp>	[1..1]	CodeSet		68
Or}	<b>AdmittedOutsideEEA</b> <AdmtdOutsd>	[1..1]			68
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		70
	<b>FullName</b> <FullNm>	[1..1]	Text		70
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		70
	<b>ReferenceCurrency</b> <RefCcy>	[0..1]			70
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	✓C2	70
	<b>OtherLegCurrency</b> <OthrLegCcy>	[0..1]	CodeSet	✓C2	71
	<b>PriceMultiplier</b> <PricMltplr>	[1..1]	Quantity		71
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[1..1]			71
{Or	<b>Instrument</b> <Instrm>	[1..*]	IdentifierSet		73
Or}	<b>Index</b> <Indx>	[1..1]			73
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		73
	<b>Name</b> <Nm>	[1..1]			73
	<b>ReferenceRate</b> <RefRate>	[1..1]			74
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		74
Or}	<b>Name</b> <Nm>	[1..1]	Text		76
	<b>Term</b> <Term>	[0..1]			76
	<b>Unit</b> <Unit>	[1..1]	CodeSet		76
	<b>Value</b> <Val>	[1..1]	Quantity	C5	77
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		77
	<b>StrikePrice</b> <StrkPric>	[0..1]			77
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			78
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	78
	<b>Sign</b> <Sgn>	[0..1]	Indicator		79
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		79
Or	<b>Yield</b> <Yld>	[1..1]	Rate		79
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		79
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		79
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		79

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		80
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		80
	<b>DeliveryType</b> <DlvryTp>	[1..1]	CodeSet		80

**1.4.1.1.9.1 AdmittedToTrading <AdmttdToTradg>**

*Presence:* [1..1]

*Definition:*

*Datatype:* ISINOct2015Identifier on page 103

**1.4.1.1.9.2 OTC <TC>**

*Presence:* [1..1]

*Definition:*



OTC <TC> contains the following **SecurityInstrumentDescription8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>FullName</b> <FullNm>	[1..1]	Text		58
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		58
	<b>ReferenceCurrency</b> <RefCcy>	[0..1]			58
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	✓C2	58
	<b>OtherLegCurrency</b> <OthrLegCcy>	[0..1]	CodeSet	✓C2	59
	<b>PriceMultiplier</b> <PricMltpl>	[1..1]	Quantity		59
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[1..1]			59
{Or	<b>Instrument</b> <Instrm>	[1..*]	IdentifierSet		60
Or}	<b>Index</b> <Indx>	[1..1]			60
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		61
	<b>Name</b> <Nm>	[1..1]			61
	<b>ReferenceRate</b> <RefRate>	[1..1]			61
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		62
Or}	<b>Name</b> <Nm>	[1..1]	Text		64
	<b>Term</b> <Term>	[0..1]			64
	<b>Unit</b> <Unit>	[1..1]	CodeSet		64
	<b>Value</b> <Val>	[1..1]	Quantity	C5	64
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		65
	<b>StrikePrice</b> <StrkPric>	[0..1]			65
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			65
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	66
	<b>Sign</b> <Sgn>	[0..1]	Indicator		66
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		66
Or	<b>Yield</b> <Yld>	[1..1]	Rate		66
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		67
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		67
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		67
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		67
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		67
	<b>DeliveryType</b> <DlvryTp>	[1..1]	CodeSet		68

**1.4.1.1.9.2.1 FullName <FullNm>***Presence:* [1..1]*Definition:* Full name of the financial instrument.*Datatype:* Max350Text on page 105**1.4.1.1.9.2.2 ClassificationType <ClssfctnTp>***Presence:* [1..1]*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.*Datatype:* CFIOct2015Identifier on page 103**1.4.1.1.9.2.3 ReferenceCurrency <RefCcy>***Presence:* [0..1]*Definition:* Currency in which the reference price of the contract is expressed**ReferenceCurrency <RefCcy>** contains the following **Notional1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	✓C2	58
	<b>OtherLegCurrency</b> <OthrLegCcy>	[0..1]	CodeSet	✓C2	59

**1.4.1.1.9.2.3.1 NotionalCurrency <NtnlCcy>***Presence:* [1..1]*Definition:* Currency in which the reference price of the direct underlying instrument is expressed.

Usage:

Field is only applicable for derivatives.

*Impacted by:* ✓C2 ActiveOrHistoricCurrency ✓*Datatype:* ActiveOrHistoricCurrencyCode on page 94**Constraints**• **ActiveOrHistoricCurrency**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00006

- *Error Text:* Invalid currency code.

#### 1.4.1.1.9.2.3.2 OtherLegCurrency <OthrLegCcy>

*Presence:* [0..1]

*Definition:* Currency in which the reference price is expressed.

Usage:

Field is only applicable to interest rate and currency derivatives contracts.

*Impacted by:* ✓C2 ActiveOrHistoricCurrency ✓

*Datatype:* ActiveOrHistoricCurrencyCode on page 94

#### Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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

*Error handling:*

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

#### 1.4.1.1.9.2.4 PriceMultiplier <PricMltplr>

*Presence:* [1..1]

*Definition:* Number of units of the direct underlying instrument represented by a single derivative contract.

For a future or option on an index, the amount per index point.

*Datatype:* NonNegativeDecimalNumber on page 104

#### 1.4.1.1.9.2.5 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [1..1]

*Definition:* Identification of the direct underlying instrument.

For ADRs, GDRs and similar instruments, the ISIN code of the instrument on which the instruments is based.

For Convertible bonds, the ISIN code of the instrument in which the bond can be converted.

For derivatives or other instruments which have an underlying, the direct underlying instrument ISIN code, when the direct underlying is admitted to trading, or traded on a trading venue. When the underlying is a stock dividend, then the instrument code of the related share entitling the underlying dividends

For Credit Default Swaps, the ISIN of the reference obligation should be provided.

In case the direct underlying is an Index and has an ISIN, the ISIN code for that index.

When the direct underlying is a basket, include all the identifying codes for each constituent of the basket that is admitted to trading or is traded on a trading venue. Hence, fields 47, 48 and 49 should be reported as many times as necessary to list all reportable instruments in the basket.

Where the instrument is referring to an issuer, rather than to one single instrument, the LEI code of the Issuer,

When the direct underlying is an index does not have an ISIN, use the name of the Index.

**UnderlyingInstrument <UndrlygInstrm>** contains one of the following **FinancialInstitutionIdentification7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Instrument</b> <Instrm>	[1..*]	IdentifierSet		60
Or}	<b>Index</b> <Indx>	[1..1]			60
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		61
	<b>Name</b> <Nm>	[1..1]			61
	<b>ReferenceRate</b> <RefRate>	[1..1]			61
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		62
Or}	<b>Name</b> <Nm>	[1..1]	Text		64
	<b>Term</b> <Term>	[0..1]			64
	<b>Unit</b> <Unit>	[1..1]	CodeSet		64
	<b>Value</b> <Val>	[1..1]	Quantity	C5	64

#### 1.4.1.1.9.2.5.1 Instrument <Instrm>

*Presence:* [1..\*]

*Definition:*

*Datatype:* ISINOct2015Identifier on page 103

#### 1.4.1.1.9.2.5.2 Index <Indx>

*Presence:* [1..1]

*Definition:*

**Index <Indx>** contains the following **FinancialInstrument45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		61
	<b>Name</b> <Nm>	[1..1]			61
	<b>ReferenceRate</b> <RefRate>	[1..1]			61
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		62
Or}	<b>Name</b> <Nm>	[1..1]	Text		64
	<b>Term</b> <Term>	[0..1]			64
	<b>Unit</b> <Unit>	[1..1]	CodeSet		64
	<b>Value</b> <Val>	[1..1]	Quantity	C5	64

#### 1.4.1.1.9.2.5.2.1 ISIN <ISIN>

*Presence:* [0..1]

*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

*Datatype:* ISINOct2015Identifier on page 103

#### 1.4.1.1.9.2.5.2.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Index on which the financial instrument is based.

**Name <Nm>** contains the following **FloatingInterestRate5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReferenceRate</b> <RefRate>	[1..1]			61
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		62
Or}	<b>Name</b> <Nm>	[1..1]	Text		64
	<b>Term</b> <Term>	[0..1]			64
	<b>Unit</b> <Unit>	[1..1]	CodeSet		64
	<b>Value</b> <Val>	[1..1]	Quantity	C5	64

#### 1.4.1.1.9.2.5.2.2.1 ReferenceRate <RefRate>

*Presence:* [1..1]

*Definition:* Identifies the reference index for the debt instrument.

Usage:

Where an identifier exists, the ISIN must be used; otherwise, names will be necessary (such as EURIBOR6M, LIBOR3M) as other identification.

**ReferenceRate <RefRate>** contains one of the following **BenchmarkCurveName5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		62
Or}	<b>Name</b> <Nm>	[1..1]	Text		64

#### 1.4.1.1.9.2.5.2.2.1.1 Index <Indx>

*Presence:* [1..1]

*Definition:* Identifier of the index/benchmark of a floating rate bond, when an identifier exists.

*Datatype:* [BenchmarkCurveName2Code](#) on page 95

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.  The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
STBO	STIBOR	Stockholm Interbank Offered Rate.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe

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

CodeName	Name	Definition
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

#### 1.4.1.1.9.2.5.2.2.1.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Where no identifier exists, standardized name of the index, including its term (such as 'EURIBOR6M', 'LIBOR3M').

*Datatype:* Max25Text on page 105

#### 1.4.1.1.9.2.5.2.2.2 Term <Term>

*Presence:* [0..1]

*Definition:* Term of the index.

**Term <Term>** contains the following **InterestRateContractTerm1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Unit</b> <Unit>	[1..1]	CodeSet		64
	<b>Value</b> <Val>	[1..1]	Quantity	C5	64

#### 1.4.1.1.9.2.5.2.2.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Unit for the rate basis.

*Datatype:* RateBasis1Code on page 99

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

#### 1.4.1.1.9.2.5.2.2.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the contract term in number of units.

*Impacted by:* C5 NumberRule

*Datatype:* Max3Number on page 104

#### Constraints

- **NumberRule**  
(Rule)



If Number is negative, then Sign must be present.

#### 1.4.1.1.9.2.6 OptionType <OptnTp>

*Presence:* [0..1]

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

In case of swaptions it shall be:

- "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver.

- "Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer.

*Datatype:* OptionType2Code on page 99

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

#### 1.4.1.1.9.2.7 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.

**StrikePrice <StrkPric>** contains one of the following **SecuritiesTransactionPrice2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MonetaryValue &lt;MntryVal&gt;</b>	[1..1]			65
	<b>Amount &lt;Amt&gt;</b>	[1..1]	Amount	✓C1	66
	<b>Sign &lt;Sgn&gt;</b>	[0..1]	Indicator		66
Or	<b>Percentage &lt;Pctg&gt;</b>	[1..1]	Rate		66
Or	<b>Yield &lt;Yld&gt;</b>	[1..1]	Rate		66
Or	<b>BasisPoints &lt;BsisPts&gt;</b>	[1..1]	Quantity		67
Or}	<b>NoPrice &lt;NoPric&gt;</b>	[1..1]	CodeSet		67

##### 1.4.1.1.9.2.7.1 MonetaryValue <MntryVal>

*Presence:* [1..1]

*Definition:* Price expressed as a monetary value.

**MonetaryValue <MntryVal>** contains the following **AmountAndDirection55** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	66
	<b>Sign</b> <Sgn>	[0..1]	Indicator		66

#### 1.4.1.1.9.2.7.1.1 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 92

#### Constraints

- **ActiveCurrency**

(Rule)

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

*Error handling:*

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

#### 1.4.1.1.9.2.7.1.2 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 104):

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

#### 1.4.1.1.9.2.7.2 Percentage <Pctg>

*Presence:* [1..1]

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

*Datatype:* PercentageRate on page 105

#### 1.4.1.1.9.2.7.3 Yield <Yld>

*Presence:* [1..1]

*Definition:* Price expressed as a yield.

*Datatype:* PercentageRate on page 105

**1.4.1.1.9.2.7.4 BasisPoints <BsisPts>***Presence:* [1..1]*Definition:* Price expressed as basis points*Datatype:* [DecimalNumber on page 104](#)**1.4.1.1.9.2.7.5 NoPrice <NoPric>***Presence:* [1..1]*Definition:* Price is currently not available, but pending.*Datatype:* [PriceStatus1Code on page 99](#)

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

**1.4.1.1.9.2.8 OptionExerciseStyle <OptnExrcStyle>***Presence:* [0..1]*Definition:* Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field does not have to be populated for ISIN instruments.*Datatype:* [OptionStyle7Code on page 98](#)

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

**1.4.1.1.9.2.9 MaturityDate <MtrtyDt>***Presence:* [0..1]*Definition:* Maturity date at which an interest bearing financial instrument becomes due, that is original date of expiry of the reported financial instrument.*Datatype:* [ISODate on page 102](#)**1.4.1.1.9.2.10 ExpiryDate <XpryDt>***Presence:* [0..1]*Definition:* Expiry date of the reported financial instrument.

Usage:

Field only applies to derivatives with a defined expiry date.

*Datatype:* ISODate on page 102

#### **1.4.1.1.9.2.11 DeliveryType <DlvryTp>**

*Presence:* [1..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* PhysicalTransferType2Code on page 99

CodeName	Name	Definition
OPTN	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.
PHYS	Physical	Physical transfer.

#### **1.4.1.1.9.3 AdmittedOutsideEEA <AdmttdOutsd>**

*Presence:* [1..1]

*Definition:*

**AdmittedOutsideEEA <AdmttdOutsd>** contains the following **SecurityInstrumentDescription4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		70
	<b>FullName</b> <FullNm>	[1..1]	Text		70
	<b>ClassificationType</b> <ClssfctnTp>	[1..1]	IdentifierSet		70
	<b>ReferenceCurrency</b> <RefCcy>	[0..1]			70
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	✓C2	70
	<b>OtherLegCurrency</b> <OthrLegCcy>	[0..1]	CodeSet	✓C2	71
	<b>PriceMultiplier</b> <PricMltplr>	[1..1]	Quantity		71
	<b>UnderlyingInstrument</b> <UndrlygInstrm>	[1..1]			71
{Or	<b>Instrument</b> <Instrm>	[1..*]	IdentifierSet		73
Or}	<b>Index</b> <Indx>	[1..1]			73
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		73
	<b>Name</b> <Nm>	[1..1]			73
	<b>ReferenceRate</b> <RefRate>	[1..1]			74
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		74
Or}	<b>Name</b> <Nm>	[1..1]	Text		76
	<b>Term</b> <Term>	[0..1]			76
	<b>Unit</b> <Unit>	[1..1]	CodeSet		76
	<b>Value</b> <Val>	[1..1]	Quantity	C5	77
	<b>OptionType</b> <OptnTp>	[0..1]	CodeSet		77
	<b>StrikePrice</b> <StrkPric>	[0..1]			77
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			78
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	78
	<b>Sign</b> <Sgn>	[0..1]	Indicator		79
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		79
Or	<b>Yield</b> <Yld>	[1..1]	Rate		79
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		79
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		79
	<b>OptionExerciseStyle</b> <OptnExrcStyle>	[0..1]	CodeSet		79
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		80
	<b>ExpiryDate</b> <XpryDt>	[0..1]	Date		80

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DeliveryType</b> <DlvryTp>	[1..1]	CodeSet		80

#### 1.4.1.1.9.3.1 ISIN <ISIN>

*Presence:* [0..1]

*Definition:* Identification of the financial instrument.

*Datatype:* ISINOct2015Identifier on page 103

#### 1.4.1.1.9.3.2 FullName <FullNm>

*Presence:* [1..1]

*Definition:* Full name of the financial instrument.

*Datatype:* Max350Text on page 105

#### 1.4.1.1.9.3.3 ClassificationType <ClsfctnTp>

*Presence:* [1..1]

*Definition:* Classification type of the financial instrument, as per the ISO Classification of Financial Instrument (CFI) codification, that is common share with voting rights, fully paid, or registered.

*Datatype:* CFIOct2015Identifier on page 103

#### 1.4.1.1.9.3.4 ReferenceCurrency <RefCcy>

*Presence:* [0..1]

*Definition:* Currency in which the reference price of the contract is expressed

**ReferenceCurrency <RefCcy>** contains the following **Notional1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>NotionalCurrency</b> <NtnlCcy>	[1..1]	CodeSet	✓C2	70
	<b>OtherLegCurrency</b> <OthrLegCcy>	[0..1]	CodeSet	✓C2	71

#### 1.4.1.1.9.3.4.1 NotionalCurrency <NtnlCcy>

*Presence:* [1..1]

*Definition:* Currency in which the reference price of the direct underlying instrument is expressed.

Usage:

Field is only applicable for derivatives.

*Impacted by:* ✓C2 ActiveOrHistoricCurrency ✓

*Datatype:* ActiveOrHistoricCurrencyCode on page 94

#### Constraints

- **ActiveOrHistoricCurrency**  
(Rule)

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

*Error handling:*

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

#### 1.4.1.1.9.3.4.2 OtherLegCurrency <OthrLegCcy>

*Presence:* [0..1]

*Definition:* Currency in which the reference price is expressed.

Usage:

Field is only applicable to interest rate and currency derivatives contracts.

*Impacted by:* ✓C2 ActiveOrHistoricCurrency ✓

*Datatype:* ActiveOrHistoricCurrencyCode on page 94

#### Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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

*Error handling:*

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

#### 1.4.1.1.9.3.5 PriceMultiplier <PricMltplr>

*Presence:* [1..1]

*Definition:* Number of units of the direct underlying instrument represented by a single derivative contract.

For a future or option on an index, the amount per index point.

*Datatype:* NonNegativeDecimalNumber on page 104

#### 1.4.1.1.9.3.6 UnderlyingInstrument <UndrlygInstrm>

*Presence:* [1..1]

*Definition:* Identification of the direct underlying instrument.

For ADRs, GDRs and similar instruments, the ISIN code of the instrument on which the instruments is based.

For Convertible bonds, the ISIN code of the instrument in which the bond can be converted.

For derivatives or other instruments which have an underlying, the direct underlying instrument ISIN code, when the direct underlying is admitted to trading, or traded on a trading venue. When the underlying is a stock dividend, then the instrument code of the related share entitling the underlying dividends

For Credit Default Swaps, the ISIN of the reference obligation should be provided.

In case the direct underlying is an Index and has an ISIN, the ISIN code for that index.

When the direct underlying is a basket, include all the identifying codes for each constituent of the basket that is admitted to trading or is traded on a trading venue. Hence, fields 47, 48 and 49 should be reported as many times as necessary to list all reportable instruments in the basket.

Where the instrument is referring to an issuer, rather than to one single instrument, the LEI code of the Issuer,

When the direct underlying is an index does not have an ISIN, use the name of the Index.

**UnderlyingInstrument** <UndrlygInstrm> contains one of the following **FinancialInstitutionIdentification7Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Instrument</b> <Instrm>	[1..*]	IdentifierSet		73
Or}	<b>Index</b> <Indx>	[1..1]			73
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		73
	<b>Name</b> <Nm>	[1..1]			73
	<b>ReferenceRate</b> <RefRate>	[1..1]			74
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		74
Or}	<b>Name</b> <Nm>	[1..1]	Text		76
	<b>Term</b> <Term>	[0..1]			76
	<b>Unit</b> <Unit>	[1..1]	CodeSet		76
	<b>Value</b> <Val>	[1..1]	Quantity	C5	77



**1.4.1.1.9.3.6.1 Instrument <Instrm>***Presence:* [1..\*]*Definition:**Datatype:* ISINOct2015Identifier on page 103**1.4.1.1.9.3.6.2 Index <Indx>***Presence:* [1..1]*Definition:***Index <Indx>** contains the following **FinancialInstrument45** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ISIN</b> <ISIN>	[0..1]	IdentifierSet		73
	<b>Name</b> <Nm>	[1..1]			73
	<b>ReferenceRate</b> <RefRate>	[1..1]			74
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		74
Or}	<b>Name</b> <Nm>	[1..1]	Text		76
	<b>Term</b> <Term>	[0..1]			76
	<b>Unit</b> <Unit>	[1..1]	CodeSet		76
	<b>Value</b> <Val>	[1..1]	Quantity	C5	77

**1.4.1.1.9.3.6.2.1 ISIN <ISIN>***Presence:* [0..1]

*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

*Datatype:* ISINOct2015Identifier on page 103**1.4.1.1.9.3.6.2.2 Name <Nm>***Presence:* [1..1]*Definition:* Index on which the financial instrument is based.

**Name <Nm>** contains the following **FloatingInterestRate5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReferenceRate</b> <RefRate>	[1..1]			74
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		74
Or}	<b>Name</b> <Nm>	[1..1]	Text		76
	<b>Term</b> <Term>	[0..1]			76
	<b>Unit</b> <Unit>	[1..1]	CodeSet		76
	<b>Value</b> <Val>	[1..1]	Quantity	C5	77

#### 1.4.1.1.9.3.6.2.2.1 ReferenceRate <RefRate>

*Presence:* [1..1]

*Definition:* Identifies the reference index for the debt instrument.

Usage:

Where an identifier exists, the ISIN must be used; otherwise, names will be necessary (such as EURIBOR6M, LIBOR3M) as other identification.

**ReferenceRate <RefRate>** contains one of the following **BenchmarkCurveName5Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Index</b> <Indx>	[1..1]	CodeSet		74
Or}	<b>Name</b> <Nm>	[1..1]	Text		76

#### 1.4.1.1.9.3.6.2.2.1.1 Index <Indx>

*Presence:* [1..1]

*Definition:* Identifier of the index/benchmark of a floating rate bond, when an identifier exists.

*Datatype:* BenchmarkCurveName2Code on page 95

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.  The exchange of one security, currency or interest rate for another to change the maturity (bonds), or quality of issues

CodeName	Name	Definition
		(stocks or bonds), or because investment objectives have changed.
STBO	STIBOR	Stockholm Interbank Offered Rate.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.  London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or similar Futures and Swap rates. The

CodeName	Name	Definition
		term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EONA	EONIA	Euro OverNight Index Average rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

#### 1.4.1.1.9.3.6.2.2.1.2 Name <Nm>

*Presence:* [1..1]

*Definition:* Where no identifier exists, standardized name of the index, including its term (such as 'EURIBOR6M', 'LIBOR3M').

*Datatype:* Max25Text on page 105

#### 1.4.1.1.9.3.6.2.2.2 Term <Term>

*Presence:* [0..1]

*Definition:* Term of the index.

**Term <Term>** contains the following **InterestRateContractTerm1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Unit</b> <Unit>	[1..1]	CodeSet		76
	<b>Value</b> <Val>	[1..1]	Quantity	C5	77

#### 1.4.1.1.9.3.6.2.2.2.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Unit for the rate basis.

*Datatype:* RateBasis1Code on page 99

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

#### 1.4.1.1.9.3.6.2.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the contract term in number of units.

*Impacted by:* C5 NumberRule

*Datatype:* Max3Number on page 104

##### Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

#### 1.4.1.1.9.3.7 OptionType <OptnTp>

*Presence:* [0..1]

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

In case of swaptions it shall be:

- "Put", in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver.

- "Call", in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer.

*Datatype:* OptionType2Code on page 99

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

#### 1.4.1.1.9.3.8 StrikePrice <StrkPric>

*Presence:* [0..1]

*Definition:* Predetermined price at which the holder will have to buy or sell the underlying instrument.

**StrikePrice <StrkPric>** contains one of the following **SecuritiesTransactionPrice2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MonetaryValue</b> <MntryVal>	[1..1]			78
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	78
	<b>Sign</b> <Sgn>	[0..1]	Indicator		79
Or	<b>Percentage</b> <Pctg>	[1..1]	Rate		79
Or	<b>Yield</b> <Yld>	[1..1]	Rate		79
Or	<b>BasisPoints</b> <BsisPts>	[1..1]	Quantity		79
Or}	<b>NoPrice</b> <NoPric>	[1..1]	CodeSet		79

#### 1.4.1.1.9.3.8.1 MonetaryValue <MntryVal>

*Presence:* [1..1]

*Definition:* Price expressed as a monetary value.

**MonetaryValue <MntryVal>** contains the following **AmountAndDirection55** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Amount</b> <Amt>	[1..1]	Amount	✓C1	78
	<b>Sign</b> <Sgn>	[0..1]	Indicator		79

#### 1.4.1.1.9.3.8.1.1 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 92

#### Constraints

- **ActiveCurrency**

(Rule)

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

*Error handling:*

- *Error severity:* Fatal
- *Error Code:* D00005

– *Error Text:* Invalid currency code

#### 1.4.1.1.9.3.8.1.2 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 104):

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

#### 1.4.1.1.9.3.8.2 Percentage <Pctg>

*Presence:* [1..1]

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

*Datatype:* [PercentageRate](#) on page 105

#### 1.4.1.1.9.3.8.3 Yield <Yld>

*Presence:* [1..1]

*Definition:* Price expressed as a yield.

*Datatype:* [PercentageRate](#) on page 105

#### 1.4.1.1.9.3.8.4 BasisPoints <BsisPts>

*Presence:* [1..1]

*Definition:* Price expressed as basis points

*Datatype:* [DecimalNumber](#) on page 104

#### 1.4.1.1.9.3.8.5 NoPrice <NoPric>

*Presence:* [1..1]

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

*Datatype:* [PriceStatus1Code](#) on page 99

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

#### 1.4.1.1.9.3.9 OptionExerciseStyle <OptnExrcStyle>

*Presence:* [0..1]

*Definition:* Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field does not have to be populated for ISIN instruments.

*Datatype:* [OptionStyle7Code](#) on page 98

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.

CodeName	Name	Definition
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

#### 1.4.1.1.9.3.10 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Maturity date at which an interest bearing financial instrument becomes due, that is original date of expiry of the reported financial instrument.

*Datatype:* [ISODate on page 102](#)

#### 1.4.1.1.9.3.11 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Expiry date of the reported financial instrument.

*Usage:*

Field only applies to derivatives with a defined expiry date.

*Datatype:* [ISODate on page 102](#)

#### 1.4.1.1.9.3.12 DeliveryType <DlvryTp>

*Presence:* [1..1]

*Definition:* Indicates whether the transaction is settled physically or in cash.

*Datatype:* [PhysicalTransferType2Code on page 99](#)

CodeName	Name	Definition
OPTN	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.
PHYS	Physical	Physical transfer.

#### 1.4.1.1.10 InvestmentDecisionPerson <InvstmtDcsnPrsn>

*Presence:* [0..1]

*Definition:* Identifies the person or algorithm which is responsible within the reporting party for the investment decision.



**InvestmentDecisionPerson** <InvstmtDcsnPrsn> contains one of the following **InvestmentParty1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Person</b> <Prsn>	[1..1]			81
	<b>Identification</b> <Id>	[1..1]			81
	<b>Identification</b> <Id>	[1..1]	Text		82
	<b>SchemeName</b> <SchmeNm>	[0..1]			82
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		82
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		82
	<b>Issuer</b> <Issr>	[0..1]	Text		82
	<b>CountryOfBranch</b> <CtryOfBrnch>	[1..1]	CodeSet	✓C3	82
Or}	<b>Algorithm</b> <Algo>	[1..1]	Text		83

#### 1.4.1.1.10.1 Person <Prsn>

*Presence:* [1..1]

*Definition:*

**Person** <Prsn> contains the following **PartyIdentification80** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]			81
	<b>Identification</b> <Id>	[1..1]	Text		82
	<b>SchemeName</b> <SchmeNm>	[0..1]			82
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		82
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		82
	<b>Issuer</b> <Issr>	[0..1]	Text		82
	<b>CountryOfBranch</b> <CtryOfBrnch>	[1..1]	CodeSet	✓C3	82

#### 1.4.1.1.10.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:*

**Identification <Id>** contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		82
	<b>SchemeName</b> <SchmeNm>	[0..1]			82
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		82
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		82
	<b>Issuer</b> <Issr>	[0..1]	Text		82

#### 1.4.1.1.10.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* Max35Text on page 106

#### 1.4.1.1.10.1.1.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		82
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		82

#### 1.4.1.1.10.1.1.2.1 Code <Cd>

*Presence:* [1..1]

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

*Datatype:* ExternalPersonIdentification1Code on page 98

#### 1.4.1.1.10.1.1.2.2 Proprietary <Prtry>

*Presence:* [1..1]

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

*Datatype:* Max35Text on page 106

#### 1.4.1.1.10.1.1.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* Max35Text on page 106

#### 1.4.1.1.10.1.2 CountryOfBranch <CtryOfBrnch>

*Presence:* [1..1]

*Definition:* TBD

*Impacted by:* ✓C3 Country ✓

*Datatype:* CountryCode on page 97

#### Constraints

##### • Country

(Rule)

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

*Error handling:*

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

#### 1.4.1.1.10.2 Algorithm <Algo>

*Presence:* [1..1]

*Definition:*

*Datatype:* Max50Text on page 106

#### 1.4.1.1.11 ExecutingPerson <ExctgPrsn>

*Presence:* [1..1]

*Definition:* Person or algorithm responsible for the execution of the transaction.

**ExecutingPerson <ExctgPrsn>** contains one of the following **InvestmentParty1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Person</b> <Prsn>	[1..1]			83
	<b>Identification</b> <Id>	[1..1]			84
	<b>Identification</b> <Id>	[1..1]	Text		84
	<b>SchemeName</b> <SchmeNm>	[0..1]			84
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		85
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		85
	<b>Issuer</b> <Issr>	[0..1]	Text		85
	<b>CountryOfBranch</b> <CtryOfBrnch>	[1..1]	CodeSet	✓C3	85
Or}	<b>Algorithm</b> <Algo>	[1..1]	Text		85

##### 1.4.1.1.11.1 Person <Prsn>

*Presence:* [1..1]

*Definition:*

**Person <Prsn>** contains the following **PartyIdentification80** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]			84
	<b>Identification</b> <Id>	[1..1]	Text		84
	<b>SchemeName</b> <SchmeNm>	[0..1]			84
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		85
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		85
	<b>Issuer</b> <Issr>	[0..1]	Text		85
	<b>CountryOfBranch</b> <CtryOfBrnch>	[1..1]	CodeSet	✓C3	85

#### 1.4.1.1.11.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:*

**Identification <Id>** contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]	Text		84
	<b>SchemeName</b> <SchmeNm>	[0..1]			84
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		85
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		85
	<b>Issuer</b> <Issr>	[0..1]	Text		85

#### 1.4.1.1.11.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* Max35Text on page 106

#### 1.4.1.1.11.1.1.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		85
Or}	<b>Proprietary</b> <Prtry>	[1..1]	Text		85

**1.4.1.1.11.1.1.2.1 Code <Cd>**

*Presence:* [1..1]

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

*Datatype:* ExternalPersonIdentification1Code on page 98

**1.4.1.1.11.1.1.2.2 Proprietary <Prtry>**

*Presence:* [1..1]

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

*Datatype:* Max35Text on page 106

**1.4.1.1.11.1.1.3 Issuer <Issr>**

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* Max35Text on page 106

**1.4.1.1.11.1.2 CountryOfBranch <CtryOfBrnch>**

*Presence:* [1..1]

*Definition:* TBD

*Impacted by:* ✓ C3 Country ✓

*Datatype:* CountryCode on page 97

**Constraints**

- **Country**

(Rule)

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

*Error handling:*

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

**1.4.1.1.11.2 Algorithm <Algo>**

*Presence:* [1..1]

*Definition:*

*Datatype:* Max50Text on page 106

**1.4.1.1.12 AdditionalAttributes <AddtlAttrbts>**

*Presence:* [1..1]

*Definition:* Provides additional indicators on the reported transaction.

**AdditionalAttributes <AddtlAttrbts>** contains the following **SecuritiesTransactionIndicator1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>WaiverIndicator</b> <WvrInd>	[0..*]	CodeSet		86
	<b>ShortSellingIndicator</b> <ShrtSllgInd>	[0..1]	CodeSet		86
	<b>OTCPostTradeIndicator</b> <TCPstTradInd>	[0..*]	CodeSet		87
	<b>CommodityDerivativeIndicator</b> <CmmdtyDerivInd>	[0..1]	Indicator		88
	<b>SecuritiesFinancingTransactionIndicator</b> <ScitiesFincgTxInd>	[1..1]	Indicator		88

#### 1.4.1.1.12.1 WaiverIndicator <WvrInd>

*Presence:* [0..\*]

*Definition:* Indicates whether the transaction was executed under a pre-trade waiver.

*Datatype:* ReportingWaiverType1Code on page 100

CodeName	Name	Definition
LRGS	LargeInScale	Large-in-scale transactions. Applicable for all instruments.
OILQ	NegotiatedTransactionInIlliquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in illiquid financial instruments. Applicable to equity instruments.
NLIQ	NegotiatedTransactionInLiquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in liquid financial instruments. Applicable to equity instruments.
PRIC	NegotiatedTransactionWithConditions	Pre-trade waiver was for a negotiated transaction subject to conditions other than the current market price of that financial instruments. Applicable to equity instruments.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
RFPT	ReferencePriceTransaction	Pre-trade waiver was for a reference price transaction. Applicable to equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.

#### 1.4.1.1.12.2 ShortSellingIndicator <ShrtSllgInd>

*Presence:* [0..1]

*Definition:* Indicates a short sell concluded by the investment agent on its own accounts or on behalf of a client, as described in Article 10.

*Datatype:* Side5Code on page 101

CodeName	Name	Definition
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for the account of, the seller. Can only be executed on a plus or zero plus tick.
SELL	Sell	Order is sell driven.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

#### 1.4.1.1.12.3 OTCPostTradeIndicator <TCPstTradInd>

*Presence:* [0..\*]

*Definition:* Indicates the type of transaction in accordance to Articles 20(3)(a) and 21(5)(a) of regulation (EU) 600/2014.

*Datatype:* [ReportingWaiverType2Code](#) on page 100

CodeName	Name	Definition
BENC	BenchmarkTransaction	Benchmark transaction.
ACTX	AgencyCrossTransaction	Agency cross transaction.
NPFT	NonPriceFormingTransaction	Non-price forming transactions.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.
CANC	Cancellations	Cancellations.
AMND	Amendments	Amendments
SDIV	SpecialDividendTransaction	Special dividend transactions.
RFPT	ReferencePriceTransaction	Pre-trade waiver was for a reference price transaction. Applicable to equity instruments.
NLIQ	NegotiatedTransactionInLiquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in liquid financial instruments. Applicable to equity instruments.
OILQ	NegotiatedTransactionInIlliquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in illiquid financial instruments. Applicable to equity instruments.
PRIC	NegotiatedTransactionWithConditions	Pre-trade waiver was for a negotiated transaction subject to conditions other than the current market price of that financial instruments. Applicable to equity instruments.
ALGO	AlgorithmicTransaction	Algorithmic transactions. Applicable to equity instruments.

CodeName	Name	Definition
RPRI	TransactionWithPriceImprovement	Transactions which have received price improvement. Applicable to equity instruments.
DUPL	DuplicativeTradeReport	Duplicative trade reports
LRGS	LargeInScale	Large-in-scale transactions. Applicable for all instruments.
TNCP	TransactionNotContributingToPriceDiscovery	Transactions not contributing to the price discovery process for the purposes of Article 23 of Regulation (EU) No 600/2014
TPAC	PackageTransaction	Package transaction
XFPH	ExchangeForPhysical	

#### 1.4.1.1.12.4 CommodityDerivativeIndicator <CmmdtyDerivInd>

*Presence:* [0..1]

*Definition:* Indicates whether transaction reduces risk in an objectively measurable way in accordance with Article of Directive 2014/65/EU.

*Datatype:* One of the following values must be used (see [TrueFalseIndicator on page 104](#)):

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

#### 1.4.1.1.12.5 SecuritiesFinancingTransactionIndicator <SctiesFincgTxInd>

*Presence:* [1..1]

*Definition:* Indicates whether the transaction falls within the scope of activity to be reported under the Securities Financing Transactions Regulation.

*Datatype:* One of the following values must be used (see [TrueFalseIndicator on page 104](#)):

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

#### 1.4.1.1.13 TechnicalAttributes <TechAttrbts>

*Presence:* [1..1]

*Definition:* Data used for exchanges between national competent authorities, not to be used by reporting entities.

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[1..1]	Text		89
	<b>ReceiptDateTime</b> <RctDtTm>	[0..1]	DateTime		89
	<b>ExchangeReason</b> <XchgRsn>	[0..*]	CodeSet		89



**1.4.1.1.13.1 TechnicalRecordIdentification <TechRcrdId>**

*Presence:* [1..1]

*Definition:* Unique identifier of a record in a message used as part of error management and feedback messages.

*Datatype:* Max140Text on page 105

**1.4.1.1.13.2 ReceiptDateTime <RctDtTm>**

*Presence:* [0..1]

*Definition:* Defines the date and time when the report was originally received by the national competent authority.

*Datatype:* ISODatetime on page 102

**1.4.1.1.13.3 ExchangeReason <XchgRsn>**

*Presence:* [0..\*]

*Definition:*

*Datatype:* AuthorityExchangeReason1Code on page 95

CodeName	Name	Definition
CAFI	CompetentAuthorityForInstrument	Competent Authority for Instrument.
ADHR	AdHocRequest	Ad Hoc Request.
CABC	CompetentAuthorityForBasketConstituent	Competent Authority for Basket Constituent.
CABB	CompetentAuthorityForBuyerBranch	Competent Authority for Buyer Branch.
CADB	CompetentAuthorityForDecisionMakingBranch	Competent Authority for Decision Making Branch.
CADU	CompetentAuthorityForDirectUnderlying	Competent Authority for Direct Underlying.
CAEB	CompetentAuthorityForExecutingBranch	Competent Authority for Executing Branch.
CAIX	CompetentAuthorityForIndex	Competent Authority for Index.
CAMB	CompetentAuthorityForMembershipBranch	Competent Authority for Membership Branch.
CASB	CompetentAuthorityForSellerBranch	Competent Authority for Seller Branch.
CATV	CompetentAuthorityForTradingVenue	Competent Authority for Trading Venue.

**1.4.1.2 Cancellation <Cxl>**

*Presence:* [1..1]

*Definition:* Transaction is a cancellation transaction.

**Cancellation <Cxl>** contains the following **SecuritiesTransactionReport2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		90
	<b>ExecutingParty</b> <ExctgPty>	[1..1]	IdentifierSet		90
	<b>SubmittingParty</b> <SubmitgPty>	[1..1]	IdentifierSet		90
	<b>TechnicalAttributes</b> <TechAttrbts>	[1..1]			91
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[1..1]	Text		91
	<b>ReceiptDateTime</b> <RctDtTm>	[0..1]	DateTime		91
	<b>CancellationReason</b> <CxlRsn>	[0..1]	CodeSet		91

#### 1.4.1.2.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of the transaction.

*Datatype:* Max52Text on page 106

#### 1.4.1.2.2 ExecutingParty <ExctgPty>

*Presence:* [1..1]

*Definition:* Identification of the entity executing the transaction.

Usage:

For legal entities, use the legal entity identifier. For non-legal entities, this field shall be populated with an identifier as specified in Article 7 of this Regulation.

*Datatype:* LEIIdentifier on page 103

#### 1.4.1.2.3 SubmittingParty <SubmitgPty>

*Presence:* [1..1]

*Definition:* Entity submitting the transaction report to the competent authority according to Art. 26 (7) of Regulation (EU) 600/2014.

Usage:

Where the report is submitted by the executing party directly to the competent authority, it shall be populated with the LEI of the executing firm.

Where the report is submitted by a trading venue, it shall be populated with the LEI of the operator of the trading venue. Where the report is submitted by an ARM, it shall be populated with the LEI of the ARM.

*Datatype:* LEIIdentifier on page 103

#### 1.4.1.2.4 TechnicalAttributes <TechAttrbts>

*Presence:* [1..1]

*Definition:* Data used for exchanges between national competent authorities, not to be used by reporting entities.

**TechnicalAttributes <TechAttrbts>** contains the following **RecordTechnicalData2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>TechnicalRecordIdentification</b> <TechRcrdId>	[1..1]	Text		91
	<b>ReceiptDateTime</b> <RctDtTm>	[0..1]	DateTime		91
	<b>CancellationReason</b> <CxlRsn>	[0..1]	CodeSet		91

##### 1.4.1.2.4.1 TechnicalRecordIdentification <TechRcrdId>

*Presence:* [1..1]

*Definition:* Unique identifier of a record in a message used as part of error management and feedback messages.

*Datatype:* Max140Text on page 105

##### 1.4.1.2.4.2 ReceiptDateTime <RctDtTm>

*Presence:* [0..1]

*Definition:* Defines the date and time when the report was originally received by the national competent authority.

*Datatype:* ISODateTime on page 102

##### 1.4.1.2.4.3 CancellationReason <CxlRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason for the cancellation the transaction.

*Datatype:* CancelledStatusReason15Code on page 97

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

## 2 Message Items Types

### 2.1 Message Datatypes

#### 2.1.1 Amount

##### 2.1.1.1 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 94

##### Format

minInclusive	0
totalDigits	18
fractionDigits	13

##### Constraints

- **ActiveCurrency**

(Rule)

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

*Error handling:*

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

##### 2.1.1.2 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 94

**Format**

minInclusive	0
totalDigits	18
fractionDigits	5

**Constraints**

- **ActiveOrHistoricCurrency**

(Rule)

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

*Error handling:*

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

- **CurrencyAmount**

(Rule)

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

Note: The decimal separator is a dot.

*Error handling:*

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

**2.1.1.3 ImpliedCurrencyAndAmount**

*Definition:* Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

*Type:* Amount**Format**

minInclusive	0
totalDigits	18
fractionDigits	5

## 2.1.2 CodeSet

### 2.1.2.1 ActiveCurrencyCode

*Definition:* A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

*Type:* CodeSet

#### Format

pattern [A-Z]{3,3}

#### Constraints

- **ActiveCurrency**

(Rule)

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

*Error handling:*

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

### 2.1.2.2 ActiveOrHistoricCurrencyCode

*Definition:* A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

*Type:* CodeSet

#### Format

pattern [A-Z]{3,3}

#### Constraints

- **ActiveOrHistoricCurrency**

(Rule)

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

*Error handling:*

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

**2.1.2.3 AuthorityExchangeReason1Code***Definition:**Type:* CodeSet

CodeName	Name	Definition
CAFI	CompetentAuthorityForInstrument	Competent Authority for Instrument.
ADHR	AdHocRequest	Ad Hoc Request.
CABC	CompetentAuthorityForBasketConstituent	Competent Authority for Basket Constituent.
CABB	CompetentAuthorityForBuyerBranch	Competent Authority for Buyer Branch.
CADB	CompetentAuthorityForDecisionMakingBranch	Competent Authority for Decision Making Branch.
CADU	CompetentAuthorityForDirectUnderlying	Competent Authority for Direct Underlying.
CAEB	CompetentAuthorityForExecutingBranch	Competent Authority for Executing Branch.
CAIX	CompetentAuthorityForIndex	Competent Authority for Index.
CAMB	CompetentAuthorityForMembershipBranch	Competent Authority for Membership Branch.
CASB	CompetentAuthorityForSellerBranch	Competent Authority for Seller Branch.
CATV	CompetentAuthorityForTradingVenue	Competent Authority for Trading Venue.

**2.1.2.4 BenchmarkCurveName2Code***Definition:* Specifies a benchmark curve name.*Type:* CodeSet

CodeName	Name	Definition
WIBO	WIBOR	Warsaw Interbank Offered Rate.
TREA	Treasury	Treasury benchmark that comes in three types: the yield curve, the par curve, and the spot curve. All curves also have a constituent time series.
TIBO	TIBOR	Tokyo Interbank Offered Rate.
TLBO	TELBOR	Tel Aviv Interbank Offered Rate.
SWAP	SWAP	In curve construction, Swap is the long portion of the curve constituting about 3 years to 30 years term.  The exchange of one security, currency or interest rate for another to change the

CodeName	Name	Definition
		maturity (bonds), or quality of issues (stocks or bonds), or because investment objectives have changed.
STBO	STIBOR	Stockholm Interbank Offered Rate.
PRBO	PRIBOR	Czech Fixing of Interest Rates on Interbank Deposits.
PFAN	Pfandbriefe	Pfandbriefe security is a collateralised bullet bond backed by either mortgage loans or loans to the public sector. Pfandbriefe differ from traditional asset-backed securities in significant ways. The most important difference is that Pfandbriefe carry no pre-payment risk since they remain on the balance sheet of the issuing institution. Therefore, their spreads over sovereign bonds are attributable to liquidity and credit quality alone. New indices have been created and existing indices have been modified in response to the growing importance of the Pfandbriefe market. The Deutsche Borse has three synthetic indices called REX, JEX, and PEX. The Pfandbriefe curve is used as a reference for credit as well as mortgage market.
NIBO	NIBOR	Norwegian Interbank Offered Rate.
MAAA	MuniAAA	Benchmark curve used for municipals based on the best credit rating for municipal market debt.
MOSP	MOSPRIM	Moscow Prime Offered Rate.
LIBO	LIBOR	London Interbank Offered Rate, the interest rate that major international banks in London charge each other for borrowing.
LIBI	LIBID	Rate at which major international banks are willing to take deposits from one another, is normally 1/8 percent below LIBOR.  London InterBank Bid Rate, the rate bid by banks on Eurocurrency deposits; the international rate that banks lend to other banks.
JIBA	JIBAR	Johannesburg Interbank Agreed Rate.
ISDA	ISDAFIX	Worldwide common reference rate value for fixed interest rate swap rates, as defined by the International Swaps and Derivatives Association (ISDA).
GCFR	GCFRepo	GCF Repo Index, the Depository Trust & Clearing Corporation (DTCC) general collateral finance repurchase agreements index.
FUSW	FutureSWAP	Portion of a synthetic curve that is composed of Eurodollar or Treasury or



CodeName	Name	Definition
		similar Futures and Swap rates. The term usually begins at 3 months to 2 years for the futures strip component with the Swaps filling in the points to 10 years and beyond.
EUCH	EuroSwiss	Swiss Franc LIBOR rate.
EUUS	EURODOLLAR	Rate for the eurodollars, time deposits denominated in U.S. dollars at banks outside the United States, and thus are not under the jurisdiction of the Federal Reserve.
EURI	Euribor	Euro Interbank Offer Rate is the rate at which Euro inter-bank term deposits within the Euro zone are offered by one prime bank to another prime bank.
EONS	EONIASwaps	Euro OverNight Index Average swap rate.
EONA	EONIA	Euro OverNight Index Average rate.
CIBO	CIBOR	Copenhagen Interbank Offered Rate.
CDOR	CDOR	Canadian Dollar Offered Rate.
BUBO	BUBOR	Budapest Interbank Offered Rate.
BBSW	BBSW	Australian Financial Markets Association (AFMA) Bank-Bill Reference Rate (BBSW).

### 2.1.2.5 CancelledStatusReason15Code

*Definition:* Specifies the underlying reason for the cancellation of the associated transaction.

*Type:* CodeSet

CodeName	Name	Definition
CANI	CancelledByYourself	Transaction is cancelled by yourself.
CSUB	CancelledByAgent	Instruction has been cancelled by the agent due to an event deadline extension.

### 2.1.2.6 CountryCode

*Definition:* Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

*Type:* CodeSet

#### Format

pattern [A-Z]{2,2}

#### Constraints

- **Country**  
(Rule)

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

*Error handling:*

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

### 2.1.2.7 ExternalPersonIdentification1Code

*Definition:* Specifies the external person identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

### 2.1.2.8 InternalPartyRole1Code

*Definition:*

*Type:* CodeSet

CodeName	Name	Definition
INTC	Internal	Party acting as an internal agent.

### 2.1.2.9 OptionStyle7Code

*Definition:* Option exercise style for a derivative or securities derivative.

*Type:* CodeSet

CodeName	Name	Definition
AMER	American	Option can be exercised before or on expiry date.
ASIA	Asian	Option where the payoff is not determined by the underlying price at maturity but by the average underlying price over some pre-set period of time.
BERM	Bermudan	Option that can be exercised on multiple discrete dates prior to, or on expiry date.
EURO	European	Option that can be exercised on expiry date only.
OTHR	Other	Other type of option style.

### 2.1.2.10 OptionType2Code

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

*Type:* CodeSet

CodeName	Name	Definition
CALL	Call	Right to buy a quantity of an asset for an agreed price at exercise date.
PUTO	Put	Right to sell a quantity of an asset for an agreed price at exercise date.
OTHR	Other	Right where the holder of the option decides whether the option is put or call.

### 2.1.2.11 PhysicalTransferType2Code

*Definition:* Defines the asset delivery type when the financial instrument is settled.

*Type:* CodeSet

CodeName	Name	Definition
OPTN	Optional	Determined by a third party or optional for counterparty.
CASH	Cash	Cash transfer.
PHYS	Physical	Physical transfer.

### 2.1.2.12 PriceStatus1Code

*Definition:* 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).

### 2.1.2.13 RateBasis1Code

*Definition:* Specifies a rate basis.

*Type:* CodeSet

CodeName	Name	Definition
DAYS	Days	Rate is reported in days.
MNTH	Months	Rate is reported in months.
WEEK	Weeks	Rate is reported in weeks.
YEAR	Years	Rate is reported in years.

### 2.1.2.14 RegulatoryTradingCapacity1Code

*Definition:* Indicates the regulatory trading capacity.

Type: CodeSet

CodeName	Name	Definition
MTCH	MatchedPrincipal	Transaction was carried out as a matched principal trading under Article 4(38) of Directive 2014/65/EU.
DEAL	DealOnOwnAccount	Transaction was carried out as a deal under own account under Article 4(6) of Directive 2014/65/EU.
AOTC	AnyOtherCapacity	Transaction was carried out as an agent.

### 2.1.2.15 ReportingWaiverType1Code

Definition: Type of regulatory reporting pre-trade waiver.

Type: CodeSet

CodeName	Name	Definition
LRGS	LargeInScale	Large-in-scale transactions. Applicable for all instruments.
OILQ	NegotiatedTransactionInIlliquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in illiquid financial instruments. Applicable to equity instruments.
NLIQ	NegotiatedTransactionInLiquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in liquid financial instruments. Applicable to equity instruments.
PRIC	NegotiatedTransactionWithConditions	Pre-trade waiver was for a negotiated transaction subject to conditions other than the current market price of that financial instruments. Applicable to equity instruments.
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
RFPT	ReferencePriceTransaction	Pre-trade waiver was for a reference price transaction. Applicable to equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.

### 2.1.2.16 ReportingWaiverType2Code

Definition:

Type: CodeSet

CodeName	Name	Definition
BENC	BenchmarkTransaction	Benchmark transaction.
ACTX	AgencyCrossTransaction	Agency cross transaction.
NPFT	NonPriceFormingTransaction	Non-price forming transactions.

CodeName	Name	Definition
ILQD	IlliquidInstrumentTransaction	Pre-trade waiver was for an illiquid instrument transaction. Applicable to non-equity instruments.
SIZE	AboveSpecificSizeTransaction	Pre-trade waiver was for an above specific size transaction. Applicable to non-equity instruments.
CANC	Cancellations	Cancellations.
AMND	Amendments	Amendments
SDIV	SpecialDividendTransaction	Special dividend transactions.
RFPT	ReferencePriceTransaction	Pre-trade waiver was for a reference price transaction. Applicable to equity instruments.
NLIQ	NegotiatedTransactionInLiquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in liquid financial instruments. Applicable to equity instruments.
OILQ	NegotiatedTransactionInIlliquidFinancialInstrument	Pre-trade waiver was for a negotiated transaction in illiquid financial instruments. Applicable to equity instruments.
PRIC	NegotiatedTransactionWithConditions	Pre-trade waiver was for a negotiated transaction subject to conditions other than the current market price of that financial instruments. Applicable to equity instruments.
ALGO	AlgorithmicTransaction	Algorithmic transactions. Applicable to equity instruments.
RPRI	TransactionWithPriceImprovement	Transactions which have received price improvement. Applicable to equity instruments.
DUPL	DuplicativeTradeReport	Duplicative trade reports
LRGS	LargeInScale	Large-in-scale transactions. Applicable for all instruments.
TNCP	TransactionNotContributingToPriceDiscovery	Transactions not contributing to the price discovery process for the purposes of Article 23 of Regulation (EU) No 600/2014
TPAC	PackageTransaction	Package transaction
XFPH	ExchangeForPhysical	

### 2.1.2.17 Side5Code

*Definition:* Side taken by a party on an order.

*Type:* CodeSet

CodeName	Name	Definition
SESH	SellShort	An order to sell a security that the seller does not own; a sale effected by delivering a security borrowed by, or for

CodeName	Name	Definition
		the account of, the seller. Can only be executed on a plus or zero plus tick.
SELL	Sell	Order is sell driven.
SSEX	SellShortExempt	Short sale exempt from short-sale rules.
UNDI	Undisclosed	The side of the indication of interest is not disclosed.

### 2.1.2.18 VariationType1Code

*Definition:* Specifies the type of variation.

*Type:* CodeSet

CodeName	Name	Definition
DECR	Decrease	Decrease to undertaking amount.
INCR	Increase	Increase to undertaking amount.

## 2.1.3 Date

### 2.1.3.1 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

## 2.1.4 DateTime

### 2.1.4.1 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

## 2.1.5 IdentifierSet

### 2.1.5.1 CFIOct2015Identifier

*Definition:* Classification type of the financial instrument, as per the ISO 10962 Classification of Financial Instrument (CFI) codification, eg, common share with voting rights, fully paid, or registered.

*Type:* IdentifierSet

*Identification scheme:* ANNA; CFIIIdentifier

#### Format

pattern [A-Z]{6,6}

### 2.1.5.2 ISINOct2015Identifier

*Definition:* International Securities Identification Number (ISIN). A numbering system designed by the United Nation's International Organisation for Standardisation (ISO). The ISIN is composed of a 2-character prefix representing the country of issue, followed by the national security number (if one exists), and a check digit. Each country has a national numbering agency that assigns ISIN numbers for securities in that country.

*Type:* IdentifierSet

*Identification scheme:* ANNA; ISINIdentifier

#### Format

pattern [A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}

### 2.1.5.3 LEIIdentifier

*Definition:* Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

*Type:* IdentifierSet

*Identification scheme:* SWIFT and DTCC; LEIIdentifier

#### Format

pattern [A-Z0-9]{18,18}[0-9]{2,2}

### 2.1.5.4 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}

## 2.1.6 Indicator

### 2.1.6.1 PlusOrMinusIndicator

*Definition:* Indicates a positive or negative value.

*Type:* Indicator

*Meaning When True:* Plus

*Meaning When False:* Minus

### 2.1.6.2 TrueFalseIndicator

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

*Type:* Indicator

*Meaning When True:* True

*Meaning When False:* False

## 2.1.7 Quantity

### 2.1.7.1 DecimalNumber

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

*Type:* Quantity

#### Format

totalDigits	18
fractionDigits	17

### 2.1.7.2 Max3Number

*Definition:* Number (max 999) of objects represented as an integer.

*Type:* Quantity

#### Format

totalDigits	3
fractionDigits	0

#### Constraints

- **NumberRule**

(Rule)

If Number is negative, then Sign must be present.

### 2.1.7.3 NonNegativeDecimalNumber

*Definition:* Number of objects represented as a non negative decimal number, eg, 0.75 or 45.6.

*Type:* Quantity



**Format**

minInclusive	0
totalDigits	18
fractionDigits	17

## 2.1.8 Rate

### 2.1.8.1 PercentageRate

*Definition:* Rate expressed as a percentage, ie, in hundredths, eg, 0.7 is 7/10 of a percent, and 7.0 is 7%.

*Type:* Rate

**Format**

totalDigits	11
fractionDigits	10
baseValue	100.0

## 2.1.9 Text

### 2.1.9.1 Max140Text

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

*Type:* Text

**Format**

minLength	1
maxLength	140

### 2.1.9.2 Max25Text

*Definition:* Specifies a character string with a maximum length of 25 characters.

*Type:* Text

**Format**

minLength	1
maxLength	25

### 2.1.9.3 Max350Text

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

*Type:* Text

**Format**

minLength	1
maxLength	350

**2.1.9.4 Max35Text**

*Definition:* Specifies a character string with a maximum length of 35 characters.

*Type:* Text

**Format**

minLength	1
maxLength	35

**2.1.9.5 Max50Text**

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

*Type:* Text

**Format**

minLength	1
maxLength	50

**2.1.9.6 Max52Text**

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

*Type:* Text

**Format**

minLength	1
maxLength	52

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