

ISO 20022

Collateral Management - Maintenance 2021 - 2022

## Message Definition Report - Part 2

Approved by the Securities SEG on 20 January 2022

This document provides details of the Message Definitions for Collateral Management - Maintenance 2021 - 2022.

February 2022

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# 1 Message Set Overview

## 1.1 List of MessageDefinitions

The following table lists all MessageDefinitions described in this book.

MessageDefinition	Definition
colr.003.001.05 MarginCallRequestV05	<p>The MarginCallRequest message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager</p> <p>This message is used to request new collateral at the initiation of an exposure or request additional collateral for an existing exposure. It can also be used to recall collateral upon the collateral giver or its collateral manager's request.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.004.001.05 MarginCallResponseV05	<p>The MarginCallResponse message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager or vice versa. This is a response to the MarginCallRequest message. The margin call can be accepted, fully disputed or partially disputed.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.005.001.06 CollateralManagementCancellationRequestV06	<p>The CollateralManagementCancellationRequest message is sent by:</p> <ul style="list-style-type: none"> <li>- the collateral taker or its collateral manager to the collateral giver or its collateral manager,</li> <li>- the collateral giver or its collateral manager to the collateral taker or its collateral manager</li> </ul> <p>This message is used to request the cancellation of a previously sent MarginCallRequest message, MarginCallResponse message, CollateralProposal message, CollateralProposalResponse message, MarginCallDisputeNotification message or a CollateralSubstitutionRequest message.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.006.001.05 CollateralManagementCancellationStatusV05	<p>The CollateralManagementCancellationStatus message is sent by:</p> <ul style="list-style-type: none"> <li>- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or</li> <li>- the collateral giver or its collateral manager to the collateral taker or its collateral manager.</li> </ul>

MessageDefinition	Definition
	<p>This message is used to provide the status of accepted or rejected for the CollateralManagementCancellationRequest message previously received.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.007.001.06 CollateralProposalV06	<p>The CollateralProposal message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager, to propose the collateral to be delivered. This message is sent once the Margin Call is agreed or partially agreed and can be used for new collateral at the initiation of an exposure or for additional collateral for variation of an existing exposure. This message is used for both initial collateral proposal and subsequent counter proposals.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.008.001.06 CollateralProposalResponseV06	<p>The CollateralProposalResponse message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to either accept or reject the collateral which has been proposed for the margin call. This message applies to both initial and counter proposals. If the collateral proposal is rejected then a new collateral proposal must be made.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.009.001.05 MarginCallDisputeNotificationV05	<p>The MarginCallDisputeNotification message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to acknowledge the notification of the dispute (either full or partial dispute) of the MarginCallRequest. The message will detail the amount of the dispute and the reason.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.010.001.05 CollateralSubstitutionRequestV05	<p>The CollateralSubstitutionRequest message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to request a substitution of collateral by specifying the collateral to be returned and proposing the new type(s) of collateral to be delivered. Note: There are cases where the collateral taker can initiate the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>

MessageDefinition	Definition
colr.011.001.05 CollateralSubstitutionResponseV05	<p>The CollateralSubstitutionResponse message is sent by either the collateral taker or its collateral manager to the collateral giver or its collateral manager. This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected. If the collateral proposed is rejected then a new CollateralSubstitutionRequest should be sent. Note: There are cases where the collateral giver will send this message when the collateral taker has initiated the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.012.001.05 CollateralSubstitutionConfirmationV05	<p>The CollateralSubstitutionConfirmation message is sent by:</p> <ul style="list-style-type: none"> <li>- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or</li> <li>- the collateral giver or its collateral manager to the collateral taker or its collateral manager.</li> </ul> <p>This message confirms the collateral delivery. The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released. In the event that multiple pieces of collateral are being delivered in place of the collateral due to be returned by the giver, this message should only be generated once all collateral pieces have been agreed between both parties. Then the taker confirms that the collateral substitution (that is all pieces have been received) and acknowledges return of collateral.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.013.001.05 InterestPaymentRequestV05	<p>The InterestPaymentRequest message is sent by either;</p> <ul style="list-style-type: none"> <li>- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or</li> <li>- the collateral giver or its collateral manager to the collateral taker or its collateral manager</li> </ul> <p>It is used to request payment or advise the amount due for interest calculated for a specified period. The interest is based on the amount of collateral that has been held during the calculation period. It is possible to send these messages on a bi-lateral basis for matching.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>

MessageDefinition	Definition
colr.014.001.05 InterestPaymentResponseV05	<p>The InterestPaymentResponse message is sent by either;</p> <ul style="list-style-type: none"> <li>- the collateral taker or its collateral manager to the collateral giver or its collateral manager, or</li> <li>- the collateral giver or its collateral manager to the collateral taker or its collateral manager</li> </ul> <p>This is a response to the InterestPaymentRequest message and the amount of interest requested or advised can be accepted or rejected.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.015.001.05 InterestPaymentStatementV05	<p>The InterestPaymentStatement message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to report the interest amounts calculated based on the effective posted collateral amount, over a specific period of time agreed by both parties.</p> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>
colr.016.001.05 CollateralAndExposureReportV05	<p>The CollateralAndExposureReport message is sent by:</p> <ul style="list-style-type: none"> <li>- the collateral giver, or its collateral manager, to the collateral taker, or its collateral manager,</li> <li>- the collateral taker, or its collateral manager to the collateral giver, or its collateral manager</li> </ul> <p>The message definition is intended for use with the ISO20022 Business Application Header.</p>



MessageDefinition	Definition
<p>head.001.001.02 BusinessApplicationHeaderV02</p>	<p>The Business Layer deals with Business Messages. The behaviour of the Business Messages is fully described by the Business Transaction and the structure of the Business Messages is fully described by the Message Definitions and related Message Rules, Rules and Market Practices. All of which are registered in the ISO 20022 Repository.</p> <p>A single new Business Message (with its accompanying business application header) is created - by the sending MessagingEndpoint - for each business event; that is each interaction in a Business Transaction. A Business Message adheres to the following principles:</p> <p>" A Business Message (and its business application header) must not contain information about the Message Transport System or the mechanics or mechanism of message sending, transportation, or receipt.</p> <p>" A Business Message must be comprehensible outside of the context of the Transport Message. That is the Business Message must not require knowledge of the Transport Message to be understood.</p> <p>" A Business Message may contain headers, footers, and envelopes that are meaningful for the business. When present, they are treated as any other message content, which means that they are considered part of the Message Definition of the Business Message and as such will be part of the ISO 20022 Repository.</p> <p>" A Business Message refers to Business Actors by their Name. Each instance of a Business Actor has one Name. The Business Actor must not be referred to in the Transport Layer.</p> <p>Specific usage of this BusinessMessageHeader may be defined by the relevant SEG.</p>

## 2 **colr.003.001.05** **MarginCallRequestV05**

### 2.1 **MessageDefinition Functionality**

#### Scope

The MarginCallRequest message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager

This message is used to request new collateral at the initiation of an exposure or request additional collateral for an existing exposure. It can also be used to recall collateral upon the collateral giver or its collateral manager's request.

The message definition is intended for use with the ISO20022 Business Application Header.

#### Usage

When sent by the collateral taker the MarginCallRequest message is used to:

- request new collateral at the initiation of an exposure
- request additional collateral

When sent by the collateral giver the MarginCallRequest message is used to:

- request the return of collateral.

#### Outline

The MarginCallRequestV05 MessageDefinition is composed of 12 MessageBuildingBlocks:

##### A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

##### B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

##### C. Agreement

Agreement details for the over the counter market.

##### D. MarginCallResult

Summation of the call amounts per margin type. It is provided for the purposes of carrying forward for future messages that are used to compare the margin call results to determine whether a call is agreed or full/partially disputed.

##### E. MarginDetailsDueToA

Provides details about the margin calculation that would be due to party A.

##### F. MarginDetailsDueToB

Provides details about the margin calculation that would be due to party B.

G. RequirementDetailsDueToA

Amount of expected margin that will be either delivered to party A by party B or recalled to party A from party B.

H. RequirementDetailsDueToB

Amount of expected margin that will be either delivered to party B by party A or recalled to party B from party A.

I. ExpectedCollateralDueToA

Provides details about the type of collateral that will be either delivered to party A by party B or recalled to party A from party B.

J. ExpectedCollateralDueToB

Provides details about the type of collateral that will be either delivered to party B by party A or recalled to party B from party A.

K. MarginCallDetails

Allows the reporting of the margin requirements for multiple accounts and report a single margin call amount made up of the aggregate of all the individual requirement amounts.

L. SupplementaryData

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

## 2.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MrgnCallReq>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		15
	<b>Obligation</b> <Oblgtn>	[1..1]		C3, C5	15
	<b>PartyA</b> <PtyA>	[1..1]			17
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	17
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		17
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			18
	<b>Name</b> <Nm>	[1..1]	Text		18
	<b>Address</b> <Adr>	[1..1]	±		18
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			18
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	19
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		19
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			19
	<b>Name</b> <Nm>	[1..1]	Text		20
	<b>Address</b> <Adr>	[1..1]	±		20
	<b>PartyB</b> <PtyB>	[1..1]			20
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	20
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		21
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			21
	<b>Name</b> <Nm>	[1..1]	Text		21
	<b>Address</b> <Adr>	[1..1]	±		21
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			22
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	22
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		22
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			23
	<b>Name</b> <Nm>	[1..1]	Text		23
	<b>Address</b> <Adr>	[1..1]	±		23
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		23
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		24
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		24

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		26
	<b>Agreement</b> <Agrmt>	[0..1]			26
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		26
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		26
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		27
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C1	27
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		27
	<b>MarginCallResult</b> <MrgnCallRslt>	[1..1]	±		27
	<b>MarginDetailsDueToA</b> <MrgnDtlsDueToA>	[0..1]	±		28
	<b>MarginDetailsDueToB</b> <MrgnDtlsDueToB>	[0..1]	±		28
	<b>RequirementDetailsDueToA</b> <RqrmntDtlsDueToA>	[0..1]			29
{Or	<b>MarginRequirement</b> <MrgnRqrmnt>	[1..1]	±		29
Or}	<b>SegregatedIndependentAmountRequirement</b> <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		30
	<b>RequirementDetailsDueToB</b> <RqrmntDtlsDueToB>	[0..1]			30
{Or	<b>MarginRequirement</b> <MrgnRqrmnt>	[1..1]	±		30
Or}	<b>SegregatedIndependentAmountRequirement</b> <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		31
	<b>ExpectedCollateralDueToA</b> <XpctdCollDueToA>	[0..1]	±		31
	<b>ExpectedCollateralDueToB</b> <XpctdCollDueToB>	[0..1]	±		31
	<b>MarginCallDetails</b> <MrgnCallDtls>	[0..*]		C4, C6	31
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		32
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		33
	<b>MarginCallResult</b> <MrgnCallRslt>	[1..1]	±		33
	<b>MarginDetailDueToA</b> <MrgnDtlDueToA>	[0..1]	±		33
	<b>MarginDetailDueToB</b> <MrgnDtlDueToB>	[0..1]	±		34
	<b>RequirementDetailsDueToA</b> <RqrmntDtlsDueToA>	[0..1]			35
{Or	<b>MarginRequirement</b> <MrgnRqrmnt>	[1..1]	±		35
Or}	<b>SegregatedIndependentAmountRequirement</b> <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		36
	<b>RequirementDetailsDueToB</b> <RqrmntDtlsDueToB>	[0..1]			36
{Or	<b>MarginRequirement</b> <MrgnRqrmnt>	[1..1]	±		36
Or}	<b>SegregatedIndependentAmountRequirement</b> <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		37

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExpectedCollateralDueToA</b> <XpctdCollDueToA>	[0..1]	±		37
	<b>ExpectedCollateralDueToB</b> <XpctdCollDueToB>	[0..1]	±		37
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C9	37

## 2.3 Constraints

### C1 ActiveCurrency

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

### C2 AnyBIC

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

### C3 CollateralAccountOrBlockChainAddress1Rule

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

### C4 CollateralAccountOrBlockChainAddress1Rule

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

### C5 CollateralAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

### C6 CollateralAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

### C7 Country

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

### C8 CurrencyAmount

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

Note: The decimal separator is a dot.

### C9 SupplementaryDataRule

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

## 2.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 2.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as know by the instructing party.

*Datatype:* "Max35Text" on page 942

## 2.4.2 Obligation <Oblgtn>

*Presence:* [1..1]

*Definition:* Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

*Impacted by:* C3 "CollateralAccountOrBlockChainAddress1Rule", C5 "CollateralAccountOrBlockChainAddress2Rule"

**Obligation <Oblgtn>** contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyA</b> <PtyA>	[1..1]			17
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	17
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		17
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			18
	<b>Name</b> <Nm>	[1..1]	Text		18
	<b>Address</b> <Adr>	[1..1]	±		18
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			18
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	19
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		19
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			19
	<b>Name</b> <Nm>	[1..1]	Text		20
	<b>Address</b> <Adr>	[1..1]	±		20
	<b>PartyB</b> <PtyB>	[1..1]			20
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	20
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		21
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			21
	<b>Name</b> <Nm>	[1..1]	Text		21
	<b>Address</b> <Adr>	[1..1]	±		21
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			22
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	22
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		22
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			23
	<b>Name</b> <Nm>	[1..1]	Text		23
	<b>Address</b> <Adr>	[1..1]	±		23
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		23
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		24
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		24
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		26



**Constraints**

- **CollateralAccountOrBlockchainAddress1Rule**

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

- **CollateralAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

### 2.4.2.1 PartyA <PtyA>

*Presence:* [1..1]

*Definition:* Defines one of the entities associated with the collateral agreement.

**PartyA <PtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	17
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		17
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			18
	<b>Name</b> <Nm>	[1..1]	Text		18
	<b>Address</b> <Adr>	[1..1]	±		18

#### 2.4.2.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

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

#### 2.4.2.1.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 2.4.2.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		18
	<b>Address</b> <Adr>	[1..1]	±		18

##### 2.4.2.1.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 2.4.2.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 2.4.2.2 ServicingPartyA <SvcgPtyA>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party A and that offers collateral management services.

**ServicingPartyA <SvcgPtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	19
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		19
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			19
	<b>Name</b> <Nm>	[1..1]	Text		20
	<b>Address</b> <Adr>	[1..1]	±		20

#### 2.4.2.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

#### 2.4.2.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 2.4.2.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		20
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		20

#### 2.4.2.2.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 2.4.2.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 2.4.2.3 PartyB <PtyB>

*Presence:* [1..1]

*Definition:* Defines the other entity associated with the collateral agreement.

**PartyB <PtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC &lt;AnyBIC&gt;</b>	[1..1]	IdentifierSet	C2	20
Or	<b>ProprietaryIdentification &lt;PrtryId&gt;</b>	[1..1]	±		21
Or}	<b>NameAndAddress &lt;NmAndAdr&gt;</b>	[1..1]			21
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		21
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		21

#### 2.4.2.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 2.4.2.3.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 2.4.2.3.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		21
	<b>Address</b> <Adr>	[1..1]	±		21

##### 2.4.2.3.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

##### 2.4.2.3.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 2.4.2.4 ServicingPartyB <SvcgPtyB>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party B and that offers collateral management services.

**ServicingPartyB <SvcgPtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	22
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		22
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			23
	<b>Name</b> <Nm>	[1..1]	Text		23
	<b>Address</b> <Adr>	[1..1]	±		23

##### 2.4.2.4.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

##### 2.4.2.4.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 2.4.2.4.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		23
	<b>Address</b> <Adr>	[1..1]	±		23

##### 2.4.2.4.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 2.4.2.4.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 2.4.2.5 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 2.4.2.6 BlockchainAddressOrWallet <BlckChainAdrOrWllt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWllt>** contains the following elements (see "BlockchainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 2.4.2.7 ExposureType <XpsrTp>

*Presence:* [0..1]

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

*Datatype:* "ExposureType11Code" on page 922

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where



CodeName	Name	Definition
		one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

#### 2.4.2.8 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Indicates the close of business date on which the initiating party is valuing the margin call.

**ValuationDate <ValtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

### 2.4.3 Agreement <Agrmt>

*Presence:* [0..1]

*Definition:* Agreement details for the over the counter market.

**Agreement <Agrmt>** contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		26
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		26
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		27
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C1	27
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		27

#### 2.4.3.1 AgreementDetails <AgrmtDtls>

*Presence:* [1..1]

*Definition:* Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

*Datatype:* "[Max140Text](#)" on page 941

#### 2.4.3.2 AgreementIdentification <AgrmtId>

*Presence:* [0..1]

*Definition:* Common reference to the agreement between the two counterparties.

*Datatype:* "Max140Text" on page 941

### 2.4.3.3 AgreementDate <AgrmtDt>

*Presence:* [1..1]

*Definition:* Date on which the collateral agreement was signed.

*Datatype:* "ISODate" on page 937

### 2.4.3.4 BaseCurrency <BaseCcy>

*Presence:* [1..1]

*Definition:* Denomination currency as specified in the collateral agreement.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 913

#### Constraints

- **ActiveCurrency**

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

### 2.4.3.5 AgreementFramework <AgrmtFrmwk>

*Presence:* [0..1]

*Definition:* Specifies the underlying master agreement.

**AgreementFramework <AgrmtFrmwk>** contains one of the following elements (see "AgreementFramework1Choice" on page 846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		846
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		846

## 2.4.4 MarginCallResult <MrgnCallRslt>

*Presence:* [1..1]

*Definition:* Summation of the call amounts per margin type. It is provided for the purposes of carrying forward for future messages that are used to compare the margin call results to determine whether a call is agreed or full/partially disputed.

**MarginCallResult <MrgnCallRslt>** contains the following elements (see "[MarginCallResult3](#)" on page 835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAmount <DfltFndAmt>	[0..1]	Amount	C1, C6	836
	MarginCallResult <MrgnCallRslt>	[1..1]	±		836

## 2.4.5 MarginDetailsDueToA <MrgnDtIsDueToA>

*Presence:* [0..1]

*Definition:* Provides details about the margin calculation that would be due to party A.

**MarginDetailsDueToA <MrgnDtIsDueToA>** contains the following elements (see "[MarginCall1](#)" on page 804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C6	805
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C6	806
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		806
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		806
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		807
	MarginTerms <MrgnTerms>	[0..1]			808
{Or	MarginDetails <MrgnDtIs>	[1..1]			809
	VariationMargin <VartnMrgn>	[1..1]			809
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	809
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		810
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	810
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	810
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		811
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		811
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		811
	CollateralBalance <CollBal>	[0..1]	±		812

## 2.4.6 MarginDetailsDueToB <MrgnDtIsDueToB>

*Presence:* [0..1]

*Definition:* Provides details about the margin calculation that would be due to party B.

**MarginDetailsDueToB <MrgnDtIsDueToB>** contains the following elements (see "[MarginCall1](#)" on page 804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C6	805
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C6	806
	ExposureConvention <XpsrCnvntn>	[0..1]	CodeSet		806
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		806
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		807
	MarginTerms <MrgnTerms>	[0..1]			808
{Or	MarginDetails <MrgnDtIs>	[1..1]			809
	VariationMargin <VartnMrgn>	[1..1]			809
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	809
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		810
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	810
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	810
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		811
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		811
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		811
	CollateralBalance <CollBal>	[0..1]	±		812

## 2.4.7 RequirementDetailsDueToA <RqrmntDtIsDueToA>

*Presence:* [0..1]

*Definition:* Amount of expected margin that will be either delivered to party A by party B or recalled to party A from party B.

**RequirementDetailsDueToA <RqrmntDtIsDueToA>** contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginRequirement <MrgnRqrmnt>	[1..1]	±		29
Or}	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		30

### 2.4.7.1 MarginRequirement <MrgnRqrmnt>

*Presence:* [1..1]

*Definition:* Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

**MarginRequirement <MrgnRqrmnt>** contains the following elements (see "Requirement1" on page 834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		834
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		834

#### 2.4.7.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

*Presence:* [1..1]

*Definition:* Provides details about the margin requirements for the segregated independent amount only.

**SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>** contains the following elements (see "MarginRequirement1" on page 834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C6	834
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C6	835

#### 2.4.8 RequirementDetailsDueToB <RqrmntDtlsDueToB>

*Presence:* [0..1]

*Definition:* Amount of expected margin that will be either delivered to party B by party A or recalled to party B from party A.

**RequirementDetailsDueToB <RqrmntDtlsDueToB>** contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarginRequirement</b> <MrgnRqrmnt>	[1..1]	±		30
Or}	<b>SegregatedIndependentAmountRequirement</b> <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		31

##### 2.4.8.1 MarginRequirement <MrgnRqrmnt>

*Presence:* [1..1]

*Definition:* Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

**MarginRequirement <MrgnRqrmnt>** contains the following elements (see "Requirement1" on page 834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		834
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		834

### 2.4.8.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

*Presence:* [1..1]

*Definition:* Provides details about the margin requirements for the segregated independent amount only.

**SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>** contains the following elements (see "[MarginRequirement1](#)" on page 834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C6	834
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C6	835

### 2.4.9 ExpectedCollateralDueToA <XpctdCollDueToA>

*Presence:* [0..1]

*Definition:* Provides details about the type of collateral that will be either delivered to party A by party B or recalled to party A from party B.

**ExpectedCollateralDueToA <XpctdCollDueToA>** contains one of the following elements (see "[ExpectedCollateral2Choice](#)" on page 802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		803
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		803

### 2.4.10 ExpectedCollateralDueToB <XpctdCollDueToB>

*Presence:* [0..1]

*Definition:* Provides details about the type of collateral that will be either delivered to party B by party A or recalled to party B from party A.

**ExpectedCollateralDueToB <XpctdCollDueToB>** contains one of the following elements (see "[ExpectedCollateral2Choice](#)" on page 802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		803
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		803

### 2.4.11 MarginCallDetails <MrgnCallDtls>

*Presence:* [0..\*]

*Definition:* Allows the reporting of the margin requirements for multiple accounts and report a single margin call amount made up of the aggregate of all the individual requirement amounts.

*Impacted by:* [C4 "CollateralAccountOrBlockChainAddress1Rule"](#), [C6 "CollateralAccountOrBlockChainAddress2Rule"](#)

**MarginCallDetails <MrgnCallDtls>** contains the following **MarginCall3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		32
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		33
	<b>MarginCallResult</b> <MrgnCallRslt>	[1..1]	±		33
	<b>MarginDetailDueToA</b> <MrgnDtlDueToA>	[0..1]	±		33
	<b>MarginDetailDueToB</b> <MrgnDtlDueToB>	[0..1]	±		34
	<b>RequirementDetailsDueToA</b> <RqrmntDtlsDueToA>	[0..1]			35
{Or	<b>MarginRequirement</b> <MrgnRqrmnt>	[1..1]	±		35
Or}	<b>SegregatedIndependentAmountRequirement</b> <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		36
	<b>RequirementDetailsDueToB</b> <RqrmntDtlsDueToB>	[0..1]			36
{Or	<b>MarginRequirement</b> <MrgnRqrmnt>	[1..1]	±		36
Or}	<b>SegregatedIndependentAmountRequirement</b> <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		37
	<b>ExpectedCollateralDueToA</b> <XpctdCollDueToA>	[0..1]	±		37
	<b>ExpectedCollateralDueToB</b> <XpctdCollDueToB>	[0..1]	±		37

#### Constraints

- **CollateralAccountOrBlockChainAddress1Rule**

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **CollateralAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

#### 2.4.11.1 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.



**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 2.4.11.2 BlockChainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "BlockChainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 2.4.11.3 MarginCallResult <MrgnCallRslt>

*Presence:* [1..1]

*Definition:* Summation of the call amounts per margin type. It is provided for the purposes of carrying forward for future messages that are used to compare the margin call results to determine whether a call is agreed or full/partially disputed.

**MarginCallResult <MrgnCallRslt>** contains the following elements (see "MarginCallResult3" on page 835 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAmount <DfltFndAmt>	[0..1]	Amount	C1, C6	836
	MarginCallResult <MrgnCallRslt>	[1..1]	±		836

#### 2.4.11.4 MarginDetailDueToA <MrgnDtlDueToA>

*Presence:* [0..1]

*Definition:* Provides details about the margin calculation that would be due to party A.

**MarginDetailDueToA <MrgnDtlDueToA>** contains the following elements (see "MarginCall1" on page 804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C6	805
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C6	806
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		806
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		806
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		807
	MarginTerms <MrgnTerms>	[0..1]			808
{Or	MarginDetails <MrgnDtls>	[1..1]			809
	VariationMargin <VartnMrgn>	[1..1]			809
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	809
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		810
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	810
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	810
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		811
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		811
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		811
	CollateralBalance <CollBal>	[0..1]	±		812

#### 2.4.11.5 MarginDetailDueToB <MrgnDtlDueToB>

*Presence:* [0..1]

*Definition:* Provides details about the margin calculation that would be due to party B.

**MarginDetailDueToB <MrgnDtlDueToB>** contains the following elements (see "[MarginCall1](#)" on page 804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C6	805
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C6	806
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		806
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		806
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		807
	MarginTerms <MrgnTerms>	[0..1]			808
{Or	MarginDetails <MrgnDtls>	[1..1]			809
	VariationMargin <VartnMrgn>	[1..1]			809
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	809
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		810
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	810
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	810
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		811
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		811
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		811
	CollateralBalance <CollBal>	[0..1]	±		812

#### 2.4.11.6 RequirementDetailsDueToA <RqrmntDtlsDueToA>

*Presence:* [0..1]

*Definition:* Amount of expected margin that will be either delivered to party A by party B or recalled to party A from party B.

**RequirementDetailsDueToA <RqrmntDtlsDueToA>** contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarginRequirement</b> <MrgnRqrmnt>	[1..1]	±		35
Or}	<b>SegregatedIndependentAmountRequirement</b> <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		36

##### 2.4.11.6.1 MarginRequirement <MrgnRqrmnt>

*Presence:* [1..1]

*Definition:* Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

**MarginRequirement <MrgnRqrmnt>** contains the following elements (see "Requirement1" on page 834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		834
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		834

#### 2.4.11.6.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

*Presence:* [1..1]

*Definition:* Provides details about the margin requirements for the segregated independent amount only.

**SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>** contains the following elements (see "MarginRequirement1" on page 834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C6	834
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C6	835

#### 2.4.11.7 RequirementDetailsDueToB <RqrmntDtIsDueToB>

*Presence:* [0..1]

*Definition:* Amount of expected margin that will be either delivered to party B by party A or recalled to party B from party A.

**RequirementDetailsDueToB <RqrmntDtIsDueToB>** contains one of the following **MarginRequirement1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>MarginRequirement</b> <MrgnRqrmnt>	[1..1]	±		36
Or}	<b>SegregatedIndependentAmountRequirement</b> <SgrtdIndpdntAmtRqrmnt>	[1..1]	±		37

#### 2.4.11.7.1 MarginRequirement <MrgnRqrmnt>

*Presence:* [1..1]

*Definition:* Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

**MarginRequirement <MrgnRqrmnt>** contains the following elements (see "Requirement1" on page 834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		834
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		834

**2.4.11.7.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>***Presence:* [1..1]*Definition:* Provides details about the margin requirements for the segregated independent amount only.**SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>** contains the following elements (see "[MarginRequirement1](#)" on page 834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C6	834
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C6	835

**2.4.11.8 ExpectedCollateralDueToA <XpctdCollDueToA>***Presence:* [0..1]*Definition:* Provides details about the type of collateral that will be either delivered to party A by party B or recalled to party A from party B.**ExpectedCollateralDueToA <XpctdCollDueToA>** contains one of the following elements (see "[ExpectedCollateral2Choice](#)" on page 802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		803
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		803

**2.4.11.9 ExpectedCollateralDueToB <XpctdCollDueToB>***Presence:* [0..1]*Definition:* Provides details about the type of collateral that will be either delivered to party B by party A or recalled to party B from party A.**ExpectedCollateralDueToB <XpctdCollDueToB>** contains one of the following elements (see "[ExpectedCollateral2Choice](#)" on page 802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		803
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		803

**2.4.12 SupplementaryData <SplmtryData>***Presence:* [0..\*]*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.*Impacted by:* [C9 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

#### Constraints

- **SupplementaryDataRule**

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

## 3 **colr.004.001.05** **MarginCallResponseV05**

### 3.1 **MessageDefinition Functionality**

#### Scope

The MarginCallResponse message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager or vice versa. This is a response to the MarginCallRequest message. The margin call can be accepted, fully disputed or partially disputed.

The message definition is intended for use with the ISO20022 Business Application Header.

#### Usage

When sent by the collateral giver the MarginCallResponse message is used to:

- fully accept the MarginCallRequest
- or partially accept the MarginCallRequest.

When sent by the collateral taker the MarginCallResponse message is used to:

- fully accept the recall of collateral
- or partially accept the recall of collateral.

#### Outline

The MarginCallResponseV05 MessageDefinition is composed of 9 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. MarginDetailsDueToA

Provides details about the margin calculation that would be due to party A.

E. MarginDetailsDueToB

Provides details about the margin calculation that would be due to party B.

F. AgreedAmountDueToA

Provides details about the agreed amount that would be due to party A.

G. AgreedAmountDueToB

Provides details about the agreed amount that would be due to party B.

H. ResponseDetails

Provides response details about the margin call.

I. SupplementaryData

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



## 3.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MrgnCallRspn>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		43
	<b>Obligation</b> <Oblgtn>	[1..1]		C3, C4	43
	<b>PartyA</b> <PtyA>	[1..1]			45
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	45
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		45
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			46
	<b>Name</b> <Nm>	[1..1]	Text		46
	<b>Address</b> <Adr>	[1..1]	±		46
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			46
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	47
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		47
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			47
	<b>Name</b> <Nm>	[1..1]	Text		48
	<b>Address</b> <Adr>	[1..1]	±		48
	<b>PartyB</b> <PtyB>	[1..1]			48
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	48
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		49
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			49
	<b>Name</b> <Nm>	[1..1]	Text		49
	<b>Address</b> <Adr>	[1..1]	±		49
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			50
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	50
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		50
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			51
	<b>Name</b> <Nm>	[1..1]	Text		51
	<b>Address</b> <Adr>	[1..1]	±		51
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		51
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		52
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		52

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		54
	<b>Agreement</b> <Agrmt>	[0..1]			54
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		54
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		54
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		55
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C1	55
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		55
	<b>MarginDetailsDueToA</b> <MrgnDtlsDueToA>	[0..1]	±		55
	<b>MarginDetailsDueToB</b> <MrgnDtlsDueToB>	[0..1]	±		56
	<b>AgreedAmountDueToA</b> <AgrdAmtDueToA>	[0..1]			57
{Or	<b>AgreedAmountDetails</b> <AgrdAmtDtls>	[1..1]			57
	<b>VariationMarginAmount</b> <VartnMrgnAmt>	[1..1]	±		58
	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[0..1]	±		58
Or}	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[1..1]	±		58
	<b>AgreedAmountDueToB</b> <AgrdAmtDueToB>	[0..1]			59
{Or	<b>AgreedAmountDetails</b> <AgrdAmtDtls>	[1..1]			59
	<b>VariationMarginAmount</b> <VartnMrgnAmt>	[1..1]	±		59
	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[0..1]	±		60
Or}	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[1..1]	±		60
	<b>ResponseDetails</b> <RspnDtls>	[0..1]			60
	<b>ResponseTypeDetails</b> <RspnTpDtls>	[1..*]	±		61
	<b>Description</b> <Desc>	[0..1]	Text		61
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C7	61

### 3.3 Constraints

#### C1 ActiveCurrency

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

#### C2 AnyBIC

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

**C3 CollateralAccountOrBlockChainAddress1Rule**

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

**C4 CollateralAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

**C5 Country**

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

**C6 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C7 SupplementaryDataRule**

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

## 3.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 3.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as know by the instructing party.

*Datatype:* "Max35Text" on page 942

### 3.4.2 Obligation <Oblgtn>

*Presence:* [1..1]

*Definition:* Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

*Impacted by:* C3 "CollateralAccountOrBlockChainAddress1Rule", C4 "CollateralAccountOrBlockChainAddress2Rule"

**Obligation <Oblgtn>** contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyA</b> <PtyA>	[1..1]			45
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	45
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		45
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			46
	<b>Name</b> <Nm>	[1..1]	Text		46
	<b>Address</b> <Adr>	[1..1]	±		46
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			46
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	47
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		47
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			47
	<b>Name</b> <Nm>	[1..1]	Text		48
	<b>Address</b> <Adr>	[1..1]	±		48
	<b>PartyB</b> <PtyB>	[1..1]			48
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	48
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		49
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			49
	<b>Name</b> <Nm>	[1..1]	Text		49
	<b>Address</b> <Adr>	[1..1]	±		49
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			50
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	50
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		50
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			51
	<b>Name</b> <Nm>	[1..1]	Text		51
	<b>Address</b> <Adr>	[1..1]	±		51
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		51
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		52
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		52
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		54

**Constraints**

- **CollateralAccountOrBlockChainAddress1Rule**

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **CollateralAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

**3.4.2.1 PartyA <PtyA>**

*Presence:* [1..1]

*Definition:* Defines one of the entities associated with the collateral agreement.

**PartyA <PtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	45
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		45
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			46
	<b>Name</b> <Nm>	[1..1]	Text		46
	<b>Address</b> <Adr>	[1..1]	±		46

**3.4.2.1.1 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

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

**3.4.2.1.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 3.4.2.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		46
	<b>Address</b> <Adr>	[1..1]	±		46

##### 3.4.2.1.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 3.4.2.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 3.4.2.2 ServicingPartyA <SvcgPtyA>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party A and that offers collateral management services.

**ServicingPartyA <SvcgPtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	47
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		47
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			47
	<b>Name</b> <Nm>	[1..1]	Text		48
	<b>Address</b> <Adr>	[1..1]	±		48

#### 3.4.2.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

#### 3.4.2.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 3.4.2.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		48
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		48

#### 3.4.2.2.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 3.4.2.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 3.4.2.3 PartyB <PtyB>

*Presence:* [1..1]

*Definition:* Defines the other entity associated with the collateral agreement.

**PartyB <PtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC &lt;AnyBIC&gt;</b>	[1..1]	IdentifierSet	C2	48
Or	<b>ProprietaryIdentification &lt;PrtryId&gt;</b>	[1..1]	±		49
Or}	<b>NameAndAddress &lt;NmAndAdr&gt;</b>	[1..1]			49
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		49
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		49

#### 3.4.2.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.



Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 3.4.2.3.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 3.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		49
	<b>Address</b> <Adr>	[1..1]	±		49

##### 3.4.2.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max70Text" on page 943

##### 3.4.2.3.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

### 3.4.2.4 ServicingPartyB <SvcgPtyB>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party B and that offers collateral management services.

**ServicingPartyB <SvcgPtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	50
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		50
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			51
	<b>Name</b> <Nm>	[1..1]	Text		51
	<b>Address</b> <Adr>	[1..1]	±		51

#### 3.4.2.4.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 3.4.2.4.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 3.4.2.4.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		51
	<b>Address</b> <Adr>	[1..1]	±		51

##### 3.4.2.4.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 3.4.2.4.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 3.4.2.5 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

### 3.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWllt>** contains the following elements (see "BlockChainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

### 3.4.2.7 ExposureType <XpsrTp>

*Presence:* [0..1]

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

*Datatype:* "ExposureType11Code" on page 922

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where

CodeName	Name	Definition
		one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRCP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

### 3.4.2.8 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Indicates the close of business date on which the initiating party is valuing the margin call.

**ValuationDate <ValtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

## 3.4.3 Agreement <Agrmt>

*Presence:* [0..1]

*Definition:* Agreement details for the over the counter market.

**Agreement <Agrmt>** contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		54
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		54
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		55
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C1	55
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		55

### 3.4.3.1 AgreementDetails <AgrmtDtls>

*Presence:* [1..1]

*Definition:* Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

*Datatype:* "[Max140Text](#)" on page 941

### 3.4.3.2 AgreementIdentification <AgrmtId>

*Presence:* [0..1]

*Definition:* Common reference to the agreement between the two counterparties.

*Datatype:* "Max140Text" on page 941

### 3.4.3.3 AgreementDate <AgrmtDt>

*Presence:* [1..1]

*Definition:* Date on which the collateral agreement was signed.

*Datatype:* "ISODate" on page 937

### 3.4.3.4 BaseCurrency <BaseCcy>

*Presence:* [1..1]

*Definition:* Denomination currency as specified in the collateral agreement.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 913

#### Constraints

- **ActiveCurrency**

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

### 3.4.3.5 AgreementFramework <AgrmtFrmwk>

*Presence:* [0..1]

*Definition:* Specifies the underlying master agreement.

**AgreementFramework <AgrmtFrmwk>** contains one of the following elements (see "AgreementFramework1Choice" on page 846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		846
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		846

## 3.4.4 MarginDetailsDueToA <MrgnDtlsDueToA>

*Presence:* [0..1]

*Definition:* Provides details about the margin calculation that would be due to party A.

**MarginDetailsDueToA <MrgnDtlsDueToA>** contains the following elements (see "[MarginCall1](#)" on page 804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C6	805
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C6	806
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		806
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		806
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		807
	MarginTerms <MrgnTerms>	[0..1]			808
{Or	MarginDetails <MrgnDtls>	[1..1]			809
	VariationMargin <VartnMrgn>	[1..1]			809
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	809
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		810
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	810
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	810
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		811
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		811
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		811
	CollateralBalance <CollBal>	[0..1]	±		812

### 3.4.5 MarginDetailsDueToB <MrgnDtlsDueToB>

*Presence:* [0..1]

*Definition:* Provides details about the margin calculation that would be due to party B.



**MarginDetailsDueToB <MrgnDtIsDueToB>** contains the following elements (see "[MarginCall1](#)" on page 804 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C6	805
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C6	806
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		806
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		806
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		807
	MarginTerms <MrgnTerms>	[0..1]			808
{Or	MarginDetails <MrgnDtIs>	[1..1]			809
	VariationMargin <VartnMrgn>	[1..1]			809
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	809
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		810
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	810
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	810
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		811
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		811
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		811
	CollateralBalance <CollBal>	[0..1]	±		812

### 3.4.6 AgreedAmountDueToA <AgrdAmtDueToA>

*Presence:* [0..1]

*Definition:* Provides details about the agreed amount that would be due to party A.

**AgreedAmountDueToA <AgrdAmtDueToA>** contains one of the following **AgreedAmount1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AgreedAmountDetails</b> <AgrdAmtDtIs>	[1..1]			57
	<b>VariationMarginAmount</b> <VartnMrgnAmt>	[1..1]	±		58
	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[0..1]	±		58
Or}	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[1..1]	±		58

#### 3.4.6.1 AgreedAmountDetails <AgrdAmtDtIs>

*Presence:* [1..1]

*Definition:* Provides details about the agreed amount for the variation margin and optionally the segregated independent amount.

**AgreedAmountDetails <AgrdAmtDtls>** contains the following **AgreedAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VariationMarginAmount</b> <VartnMrgnAmt>	[1..1]	±		58
	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[0..1]	±		58

#### 3.4.6.1.1 VariationMarginAmount <VartnMrgnAmt>

*Presence:* [1..1]

*Definition:* Provides details about the agreed amount for the variation margin.

**VariationMarginAmount <VartnMrgnAmt>** contains the following elements (see ["Amount1"](#) on page 833 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C6	833
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		833
	AdditionalInformation <AddtlInf>	[0..1]	Text		833

#### 3.4.6.1.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

*Presence:* [0..1]

*Definition:* Provides details about the agreed amount for the segregated independent amount.

**SegregatedIndependentAmount <SgrtdIndpdntAmt>** contains the following elements (see ["Amount1"](#) on page 833 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C6	833
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		833
	AdditionalInformation <AddtlInf>	[0..1]	Text		833

#### 3.4.6.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

*Presence:* [1..1]

*Definition:* Provides details about the agreed amount for the segregated independent amount.

**SegregatedIndependentAmount** <SgrtdIndpdntAmt> contains the following elements (see "Amount1" on page 833 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C6	833
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		833
	AdditionalInformation <AddtlInf>	[0..1]	Text		833

### 3.4.7 AgreedAmountDueToB <AgrdAmtDueToB>

*Presence:* [0..1]

*Definition:* Provides details about the agreed amount that would be due to party B.

**AgreedAmountDueToB** <AgrdAmtDueToB> contains one of the following **AgreedAmount1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AgreedAmountDetails</b> <AgrdAmtDtls>	[1..1]			59
	<b>VariationMarginAmount</b> <VartnMrgnAmt>	[1..1]	±		59
	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[0..1]	±		60
Or}	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[1..1]	±		60

#### 3.4.7.1 AgreedAmountDetails <AgrdAmtDtls>

*Presence:* [1..1]

*Definition:* Provides details about the agreed amount for the variation margin and optionally the segregated independent amount.

**AgreedAmountDetails** <AgrdAmtDtls> contains the following **AgreedAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VariationMarginAmount</b> <VartnMrgnAmt>	[1..1]	±		59
	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[0..1]	±		60

##### 3.4.7.1.1 VariationMarginAmount <VartnMrgnAmt>

*Presence:* [1..1]

*Definition:* Provides details about the agreed amount for the variation margin.

**VariationMarginAmount** <VartnMrgnAmt> contains the following elements (see "Amount1" on page 833 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C6	833
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		833
	AdditionalInformation <AddtlInf>	[0..1]	Text		833

#### 3.4.7.1.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

*Presence:* [0..1]

*Definition:* Provides details about the agreed amount for the segregated independent amount.

**SegregatedIndependentAmount** <SgrtdIndpdntAmt> contains the following elements (see "Amount1" on page 833 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C6	833
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		833
	AdditionalInformation <AddtlInf>	[0..1]	Text		833

#### 3.4.7.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

*Presence:* [1..1]

*Definition:* Provides details about the agreed amount for the segregated independent amount.

**SegregatedIndependentAmount** <SgrtdIndpdntAmt> contains the following elements (see "Amount1" on page 833 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C6	833
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		833
	AdditionalInformation <AddtlInf>	[0..1]	Text		833

### 3.4.8 ResponseDetails <RspnDtls>

*Presence:* [0..1]

*Definition:* Provides response details about the margin call.

**ResponseDetails** <RspnDtls> contains the following **Response1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ResponseTypeDetails</b> <RspnTpDtls>	[1..*]	±		61
	<b>Description</b> <Desc>	[0..1]	Text		61

### 3.4.8.1 ResponseTypeDetails <RspnTpDtIs>

*Presence:* [1..\*]

*Definition:* Provides details about the response type.

**ResponseTypeDetails <RspnTpDtIs>** contains one of the following elements (see "ResponseType1Choice" on page 845 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		845
Or}	Proprietary <Prtry>	[1..1]	±		846

### 3.4.8.2 Description <Desc>

*Presence:* [0..1]

*Definition:* Provides additional details related to the margin call response.

*Datatype:* "Max140Text" on page 941

## 3.4.9 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C7 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

#### Constraints

- **SupplementaryDataRule**

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

## 4 **colr.005.001.06**

# **CollateralManagementCancellationRequestV06**

### 4.1 **MessageDefinition Functionality**

#### Scope

The CollateralManagementCancellationRequest message is sent by:

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

This message is used to request the cancellation of a previously sent MarginCallRequest message, MarginCallResponse message, CollateralProposal message, CollateralProposalResponse message, MarginCallDisputeNotification message or a CollateralSubstitutionRequest message.

The message definition is intended for use with the ISO20022 Business Application Header.

#### Usage

The CollateralManagementCancellationRequest message is used to request the cancellation of a collateral message. When requesting the cancellation of a message there must be a cancellation reason specified.

When the CollateralManagementCancellationRequest message is used to cancel a collateral message the reference of the original message must be specified. The rejection or acceptance of a CollateralManagementCancellationRequest message is made using a CollateralManagementCancellationStatus message.

#### Outline

The CollateralManagementCancellationRequestV06 MessageDefinition is composed of 4 MessageBuildingBlocks:

##### A. Reference

Reference to the message advised to be cancelled.

##### B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

##### C. CancellationReason

It is used to detail the reason for the cancellation of a previously sent request.

##### D. SupplementaryData

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

## 4.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollMgmtCxlReq>	[1..1]			
	Reference <Ref>	[1..1]			66
{Or	ClientCollateralInstructionIdentification <ClntCollInstrId>	[1..1]	Text		66
Or	ClientCollateralTransactionIdentification <ClntCollTxId>	[1..1]	Text		66
Or	CollateralProposalIdentification <CollPrpsId>	[1..1]	Text		67
Or	CollateralProposalResponseIdentification <CollPrpsRspnId>	[1..1]	Text		67
Or	CollateralSubstitutionConfirmationIdentification <CollSbsttnConfId>	[1..1]	Text		67
Or	CollateralSubstitutionRequestIdentification <CollSbsttnReqId>	[1..1]	Text		67
Or	CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>	[1..1]	Text		67
Or	CommonTransactionIdentification <CmonTxId>	[1..1]	Text		67
Or	DisputeNotificationIdentification <DsptNtfctnId>	[1..1]	Text		67
Or	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		67
Or	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[1..1]	Text		68
Or	InterestPaymentStatementIdentification <IntrstPmtStmntId>	[1..1]	Text		68
Or	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		68
Or	MarginCallResponseIdentification <MrgnCallRspnId>	[1..1]	Text		68
Or	TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>	[1..1]	Text		68
Or}	TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>	[1..1]	Text		68
	Obligation <Oblgtn>	[1..1]		C3, C4	68
	PartyA <PtyA>	[1..1]			71
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	72
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		72
Or}	NameAndAddress <NmAndAdr>	[1..1]			72
	Name <Nm>	[1..1]	Text		72
	Address <Adr>	[1..1]	±		72
	ServicingPartyA <SvcgPtyA>	[0..1]			73
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C2	73
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		73

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			74
	<b>Name</b> <Nm>	[1..1]	Text		74
	<b>Address</b> <Adr>	[1..1]	±		74
	<b>PartyB</b> <PtyB>	[1..1]			74
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	75
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		75
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			75
	<b>Name</b> <Nm>	[1..1]	Text		76
	<b>Address</b> <Adr>	[1..1]	±		76
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			76
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	76
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		77
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			77
	<b>Name</b> <Nm>	[1..1]	Text		77
	<b>Address</b> <Adr>	[1..1]	±		77
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		78
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		78
	<b>ExposureType</b> <XpsrTp>	[0..1]			78
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		79
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		80
	<b>CollateralTransactionType</b> <CollTxTp>	[0..1]			81
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		81
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		82
	<b>CollateralSide</b> <CollSd>	[0..1]	CodeSet		82
	<b>ExposureAmount</b> <XpsrAmt>	[0..1]	Amount	C1, C6	82
	<b>ValuationDate</b> <ValtnDt>	[0..1]	±		82
	<b>ClosingDate</b> <ClsgDt>	[0..1]			83
{Or	<b>Date</b> <Dt>	[1..1]	±		83
Or}	<b>Code</b> <Cd>	[1..1]			83
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		83
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		84



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>RequestedExecutionDate</b> <ReqdExctnDt>	[0..1]	±		84
	<b>SettlementProcess</b> <SttlmPrc>	[0..1]	±		84
	<b>CancellationReason</b> <CxlRsn>	[1..1]			85
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	Text		85
	<b>CancellationReasonCode</b> <CxlRsnCd>	[1..1]	±		85
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C7	85

## 4.3 Constraints

### C1 ActiveOrHistoricCurrency

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

### C2 AnyBIC

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

### C3 CollateralAccountOrBlockChainAddress1Rule

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

### C4 CollateralAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

### C5 Country

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

### C6 CurrencyAmount

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

Note: The decimal separator is a dot.

### C7 SupplementaryDataRule

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

## 4.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 4.4.1 Reference <Ref>

*Presence:* [1..1]

*Definition:* Reference to the message advised to be cancelled.

**Reference <Ref>** contains one of the following **Reference3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>ClientCollateralInstructionIdentification</b> <CIntCollInstrId>	[1..1]	Text		66
Or	<b>ClientCollateralTransactionIdentification</b> <CIntCollTxId>	[1..1]	Text		66
Or	<b>CollateralProposalIdentification</b> <CollPrpslId>	[1..1]	Text		67
Or	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[1..1]	Text		67
Or	<b>CollateralSubstitutionConfirmationIdentification</b> <CollSbstitnConfId>	[1..1]	Text		67
Or	<b>CollateralSubstitutionRequestIdentification</b> <CollSbstitnReqId>	[1..1]	Text		67
Or	<b>CollateralSubstitutionResponseIdentification</b> <CollSbstitnRspnId>	[1..1]	Text		67
Or	<b>CommonTransactionIdentification</b> <CmonTxId>	[1..1]	Text		67
Or	<b>DisputeNotificationIdentification</b> <DsptNtfctnId>	[1..1]	Text		67
Or	<b>InterestPaymentRequestIdentification</b> <IntrstPmtReqId>	[1..1]	Text		67
Or	<b>InterestPaymentResponseIdentification</b> <IntrstPmtRspnId>	[1..1]	Text		68
Or	<b>InterestPaymentStatementIdentification</b> <IntrstPmtStmntId>	[1..1]	Text		68
Or	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		68
Or	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[1..1]	Text		68
Or	<b>TripartyAgentServiceProviderCollateralInstructionIdentification</b> <TrptyAgtSvcPrvdrCollInstrId>	[1..1]	Text		68
Or}	<b>TripartyAgentServiceProviderCollateralTransactionIdentification</b> <TrptyAgtSvcPrvdrCollTxId>	[1..1]	Text		68

### 4.4.1.1 ClientCollateralInstructionIdentification <CIntCollInstrId>

*Presence:* [1..1]

*Definition:* Unique reference identifying the collateral management instruction from the client's point of view.

*Datatype:* "Max35Text" on page 942

### 4.4.1.2 ClientCollateralTransactionIdentification <CIntCollTxId>

*Presence:* [1..1]

*Definition:* Unique reference identifying the collateral management transaction from the client's point of view. Present in case of a decrease.

*Datatype:* "Max35Text" on page 942

#### **4.4.1.3 CollateralProposalIdentification <CollPrpslId>**

*Presence:* [1..1]

*Definition:* Unique identifier of the collateral proposal.

*Datatype:* "Max35Text" on page 942

#### **4.4.1.4 CollateralProposalResponseIdentification <CollPrpslRspnId>**

*Presence:* [1..1]

*Definition:* Unique identifier of the collateral proposal response.

*Datatype:* "Max35Text" on page 942

#### **4.4.1.5 CollateralSubstitutionConfirmationIdentification <CollSbstitnConfId>**

*Presence:* [1..1]

*Definition:* Unique identifier of the collateral substitution confirmation.

*Datatype:* "Max35Text" on page 942

#### **4.4.1.6 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>**

*Presence:* [1..1]

*Definition:* Unique identifier of the collateral substitution request.

*Datatype:* "Max35Text" on page 942

#### **4.4.1.7 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>**

*Presence:* [1..1]

*Definition:* Unique identifier of the collateral substitution response.

*Datatype:* "Max35Text" on page 942

#### **4.4.1.8 CommonTransactionIdentification <CmonTxId>**

*Presence:* [1..1]

*Definition:* Unique identification (UTI) agreed upon by the two trade counterparties to identify the trade.

*Datatype:* "Max52Text" on page 942

#### **4.4.1.9 DisputeNotificationIdentification <DsptNtfctnId>**

*Presence:* [1..1]

*Definition:* Unique identifier of the dispute notification.

*Datatype:* "Max35Text" on page 942

#### **4.4.1.10 InterestPaymentRequestIdentification <IntrstPmtReqId>**

*Presence:* [1..1]

*Definition:* Unique identifier of the interest payment request.

*Datatype:* "Max35Text" on page 942

#### **4.4.1.11 InterestPaymentResponseIdentification <IntrstPmtRspnId>**

*Presence:* [1..1]

*Definition:* Unique identifier of the interest payment response.

*Datatype:* "Max35Text" on page 942

#### **4.4.1.12 InterestPaymentStatementIdentification <IntrstPmtStmntId>**

*Presence:* [1..1]

*Definition:* Unique identifier of the interest payment statement.

*Datatype:* "Max35Text" on page 942

#### **4.4.1.13 MarginCallRequestIdentification <MrgnCallReqId>**

*Presence:* [1..1]

*Definition:* Unique identifier of the margin call request.

*Datatype:* "Max35Text" on page 942

#### **4.4.1.14 MarginCallResponseIdentification <MrgnCallRspnId>**

*Presence:* [1..1]

*Definition:* Unique identifier of the margin call response.

*Datatype:* "Max35Text" on page 942

#### **4.4.1.15 TripartyAgentServiceProviderCollateralInstructionIdentification <TrptyAgtSvcPrvdrCollInstrId>**

*Presence:* [1..1]

*Definition:* Reference assigned to the instruction by the triparty-agent/service-provider.

*Datatype:* "Max35Text" on page 942

#### **4.4.1.16 TripartyAgentServiceProviderCollateralTransactionIdentification <TrptyAgtSvcPrvdrCollTxId>**

*Presence:* [1..1]

*Definition:* Unique reference identifying the triparty-agent/service-provider collateral management transaction from the triparty-agent's/service-provider's point of view.

*Datatype:* "Max35Text" on page 942

### **4.4.2 Obligation <Oblgtn>**

*Presence:* [1..1]

*Definition:* Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

*Impacted by:* C3 "CollateralAccountOrBlockChainAddress1Rule", C4  
"CollateralAccountOrBlockChainAddress2Rule"

**Obligation <Oblgtn>** contains the following **Obligation8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyA</b> <PtyA>	[1..1]			71
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	72
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		72
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			72
	<b>Name</b> <Nm>	[1..1]	Text		72
	<b>Address</b> <Adr>	[1..1]	±		72
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			73
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	73
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		73
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			74
	<b>Name</b> <Nm>	[1..1]	Text		74
	<b>Address</b> <Adr>	[1..1]	±		74
	<b>PartyB</b> <PtyB>	[1..1]			74
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	75
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		75
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			75
	<b>Name</b> <Nm>	[1..1]	Text		76
	<b>Address</b> <Adr>	[1..1]	±		76
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			76
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	76
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		77
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			77
	<b>Name</b> <Nm>	[1..1]	Text		77
	<b>Address</b> <Adr>	[1..1]	±		77
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		78
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		78
	<b>ExposureType</b> <XpsrTp>	[0..1]			78
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		79
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		80
	<b>CollateralTransactionType</b> <CollTxTp>	[0..1]			81
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		81

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		82
	<b>CollateralSide</b> <CollSd>	[0..1]	CodeSet		82
	<b>ExposureAmount</b> <XpsrAmt>	[0..1]	Amount	C1, C6	82
	<b>ValuationDate</b> <ValtnDt>	[0..1]	±		82
	<b>ClosingDate</b> <ClsdDt>	[0..1]			83
{Or	<b>Date</b> <Dt>	[1..1]	±		83
Or}	<b>Code</b> <Cd>	[1..1]			83
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		83
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		84
	<b>RequestedExecutionDate</b> <ReqdExctnDt>	[0..1]	±		84
	<b>SettlementProcess</b> <SttlmPrc>	[0..1]	±		84

**Constraints**

- **CollateralAccountOrBlockChainAddress1Rule**

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **CollateralAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

**4.4.2.1 PartyA <PtyA>**

*Presence:* [1..1]

*Definition:* One of the entities associated with the collateral agreement

**PartyA <PtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	72
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		72
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			72
	<b>Name</b> <Nm>	[1..1]	Text		72
	<b>Address</b> <Adr>	[1..1]	±		72

**4.4.2.1.1 AnyBIC <AnyBIC>***Presence:* [1..1]*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.*Impacted by:* C2 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 937**Constraints**

- **AnyBIC**

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

**4.4.2.1.2 ProprietaryIdentification <PrtryId>***Presence:* [1..1]*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

**4.4.2.1.3 NameAndAddress <NmAndAdr>***Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		72
	<b>Address</b> <Adr>	[1..1]	±		72

**4.4.2.1.3.1 Name <Nm>***Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.*Datatype:* "Max70Text" on page 943**4.4.2.1.3.2 Address <Adr>***Presence:* [1..1]



*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdd>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 4.4.2.2 ServicingPartyA <SvcgPtyA>

*Presence:* [0..1]

*Definition:* Party that is acting on behalf of party A and that offers collateral management services.

**ServicingPartyA <SvcgPtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	73
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		73
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			74
	<b>Name</b> <Nm>	[1..1]	Text		74
	<b>Address</b> <Adr>	[1..1]	±		74

##### 4.4.2.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

##### 4.4.2.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 4.4.2.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		74
	<b>Address</b> <Adr>	[1..1]	±		74

##### 4.4.2.2.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 4.4.2.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 4.4.2.3 PartyB <PtyB>

*Presence:* [1..1]

*Definition:* Other entity associated with the collateral agreement

**PartyB <PtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	75
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		75
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			75
	<b>Name</b> <Nm>	[1..1]	Text		76
	<b>Address</b> <Adr>	[1..1]	±		76

#### 4.4.2.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

#### 4.4.2.3.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 4.4.2.3.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		76
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		76

#### 4.4.2.3.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 4.4.2.3.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 4.4.2.4 ServicingPartyB <SvcgPtyB>

*Presence:* [0..1]

*Definition:* Party that is acting on behalf of party B and that offers collateral management services.

**ServicingPartyB <SvcgPtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC &lt;AnyBIC&gt;</b>	[1..1]	IdentifierSet	C2	76
Or	<b>ProprietaryIdentification &lt;PrtryId&gt;</b>	[1..1]	±		77
Or}	<b>NameAndAddress &lt;NmAndAdr&gt;</b>	[1..1]			77
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		77
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		77

#### 4.4.2.4.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 4.4.2.4.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 4.4.2.4.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		77
	<b>Address</b> <Adr>	[1..1]	±		77

##### 4.4.2.4.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max70Text" on page 943

##### 4.4.2.4.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdd>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 4.4.2.5 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 4.4.2.6 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "BlockchainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 4.4.2.7 ExposureType <XpsrTp>

*Presence:* [0..1]

*Definition:* Underlying business area or type of trade causing the collateral movement.

**ExposureType <XpsrTp>** contains one of the following **ExposureType21Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code &lt;Cd&gt;</b>	[1..1]	CodeSet		79
Or}	<b>Proprietary &lt;Prtry&gt;</b>	[1..1]	±		80

#### 4.4.2.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the underlying business area/type of trade causing the exposure expressed as a code.

*Datatype:* "ExposureType11Code" on page 922

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.

CodeName	Name	Definition
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

#### 4.4.2.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary identification of additional information about the processed instruction.



**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

#### 4.4.2.8 CollateralTransactionType <CollTxTp>

*Presence:* [0..1]

*Definition:* Type of collateral instruction.

**CollateralTransactionType <CollTxTp>** contains one of the following **CollateralTransactionType1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		81
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		82

##### 4.4.2.8.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Specifies the type of collateral instruction as a code.

*Datatype:* "[CollateralTransactionType1Code](#)" on page 917

CodeName	Name	Definition
AADJ	AllocationModeAdjustment	Automatic/manual settlement adjustment to change the allocation mode from manual to automatic or vice versa.
CDTA	ClosingDateAdjustment	Change of the closing date.
CADJ	CollateralAdjustment	Change to collateral. Used when collateral giver manually allocates the securities to the transaction.
DADJ	DataAdjustment	Change of other data.
DBVT	DeliveredByValue	Delivery by value (DBV) transaction.
INIT	Initiation	Creation of a Collateral Management Transaction.
MADJ	MarginAdjustment	Change to margin.
PADJ	PrincipalExposureAdjustment	Change of principal/exposure adjustment
RATA	RateAdjustment	Change of rate.
TERM	Termination	Closing of the Collateral Management Transaction.

**4.4.2.8.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Proprietary identification of additional information about the processed instruction.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

**4.4.2.9 CollateralSide <CollSd>***Presence:* [0..1]*Definition:* Specifies whether the client is the collateral taker or giver.*Datatype:* "[CollateralRole1Code](#)" on page 916

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

**4.4.2.10 ExposureAmount <XpsrAmt>***Presence:* [0..1]*Definition:* Amount of the principal.*Impacted by:* C1 "[ActiveOrHistoricCurrency](#)", C6 "[CurrencyAmount](#)"*Datatype:* "[ActiveOrHistoricCurrencyAndAmount](#)" on page 912**Constraints**

- ActiveOrHistoricCurrency**

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

- CurrencyAmount**

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

Note: The decimal separator is a dot.

**4.4.2.11 ValuationDate <ValtnDt>***Presence:* [0..1]*Definition:* Close of business date on which the initiating party is valuing the margin call.

**ValuationDate <ValtnDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 4.4.2.12 ClosingDate <ClsgDt>

*Presence:* [0..1]

*Definition:* Closing date/time or maturity date/time of the transaction.

**ClosingDate <ClsgDt>** contains one of the following **ClosingDate4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Date</b> <Dt>	[1..1]	±		83
Or}	<b>Code</b> <Cd>	[1..1]			83
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		83
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		84

##### 4.4.2.12.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Closing date is defined as a choice between a date or a date and time format.

**Date <Dt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

##### 4.4.2.12.2 Code <Cd>

*Presence:* [1..1]

*Definition:* Closing date is defined using a code or data source scheme.

**Code <Cd>** contains one of the following **Date3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		83
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		84

##### 4.4.2.12.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Date is defined using a code.

*Datatype:* "DateType2Code" on page 920

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

#### 4.4.2.12.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Date is determined using a data source scheme and a code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

#### 4.4.2.13 RequestedExecutionDate <ReqdExctnDt>

*Presence:* [0..1]

*Definition:* Date/time at which the instructing party requests the instruction to be executed.

**RequestedExecutionDate <ReqdExctnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 4.4.2.14 SettlementProcess <SttlmPrc>

*Presence:* [0..1]

*Definition:* Specifies the settlement process in which the collateral will be settled.

**SettlementProcess <SttlmPrc>** contains the following elements (see "[GenericIdentification30](#)" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

### 4.4.3 CancellationReason <CxIRsn>

*Presence:* [1..1]

*Definition:* It is used to detail the reason for the cancellation of a previously sent request.

**CancellationReason <CxIRsn>** contains the following **CollateralCancellationReason1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	Text		85
	<b>CancellationReasonCode</b> <CxIRsnCd>	[1..1]	±		85

#### 4.4.3.1 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Allows to provides additional information on the cancellation reason.

*Datatype:* "Max35Text" on page 942

#### 4.4.3.2 CancellationReasonCode <CxIRsnCd>

*Presence:* [1..1]

*Definition:* Allows to provide a cancellation reason using a code or proprietary reason.

**CancellationReasonCode <CxIRsnCd>** contains one of the following elements (see "CollateralCancellationType1Choice" on page 907 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		907
Or}	Proprietary <Prtry>	[1..1]	±		908

### 4.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C7 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

### **Constraints**

- **SupplementaryDataRule**

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

## 5 **colr.006.001.05**

# **CollateralManagementCancellationStatusV05**

### 5.1 **MessageDefinition Functionality**

#### Scope

The CollateralManagementCancellationStatus message is sent by:

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

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

The message definition is intended for use with the ISO20022 Business Application Header.

#### Usage

The CollateralManagementCancellationStatus message can be sent to provide a status for a previously received CollateralManagementCancellationRequest message.

#### Outline

The CollateralManagementCancellationStatusV05 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Reference

Provides reference to the previous received message.

C. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

D. CancellationStatus

Provides status details of the collateral cancellation message.

E. SupplementaryData

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

## 5.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollMgmtCxlSts>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		90
	<b>Reference</b> <Ref>	[1..1]			90
	<b>CollateralMessageCancellationRequestIdentification</b> <CollMsgCxlReqId>	[1..1]	Text		90
	<b>Obligation</b> <Oblgtn>	[1..1]		C2, C3	90
	<b>PartyA</b> <PtyA>	[1..1]			92
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	92
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		92
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			93
	<b>Name</b> <Nm>	[1..1]	Text		93
	<b>Address</b> <Adr>	[1..1]	±		93
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			93
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	94
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		94
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			94
	<b>Name</b> <Nm>	[1..1]	Text		95
	<b>Address</b> <Adr>	[1..1]	±		95
	<b>PartyB</b> <PtyB>	[1..1]			95
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	95
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		96
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			96
	<b>Name</b> <Nm>	[1..1]	Text		96
	<b>Address</b> <Adr>	[1..1]	±		96
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			97
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	97
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		97
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			98
	<b>Name</b> <Nm>	[1..1]	Text		98
	<b>Address</b> <Adr>	[1..1]	±		98



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		98
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		99
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		99
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		101
	<b>CancellationStatus</b> <CxlSts>	[1..1]		C5	101
	<b>CollateralStatusCode</b> <CollStsCd>	[1..1]	CodeSet		102
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	Text		102
	<b>RejectionDetails</b> <RjctnDtls>	[0..1]			102
	<b>RejectedReason</b> <RjctdRsn>	[1..1]	CodeSet		102
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	Text		103
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C6	103

## 5.3 Constraints

### C1 AnyBIC

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

### C2 CollateralAccountOrBlockChainAddress1Rule

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

### C3 CollateralAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

### C4 Country

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

### C5 StatusRejectionReasonRule

If Collateral StatusCode equals Rejected then RejectionDetails must be present.

### C6 SupplementaryDataRule

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

## 5.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

## 5.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as know by the instructing party.

*Datatype:* "Max35Text" on page 942

## 5.4.2 Reference <Ref>

*Presence:* [1..1]

*Definition:* Provides reference to the previous received message.

**Reference <Ref>** contains the following **Reference16** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralMessageCancellationRequestIdentification</b> <CollMsgCxlReqId>	[1..1]	Text		90

### 5.4.2.1 CollateralMessageCancellationRequestIdentification <CollMsgCxlReqId>

*Presence:* [1..1]

*Definition:* Identification of the collateral message cancellation request.

*Datatype:* "Max35Text" on page 942

## 5.4.3 Obligation <Oblgtn>

*Presence:* [1..1]

*Definition:* Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

*Impacted by:* C2 "CollateralAccountOrBlockChainAddress1Rule", C3  
"CollateralAccountOrBlockChainAddress2Rule"

**Obligation <Oblgtn>** contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyA</b> <PtyA>	[1..1]			92
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	92
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		92
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			93
	<b>Name</b> <Nm>	[1..1]	Text		93
	<b>Address</b> <Adr>	[1..1]	±		93
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			93
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	94
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		94
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			94
	<b>Name</b> <Nm>	[1..1]	Text		95
	<b>Address</b> <Adr>	[1..1]	±		95
	<b>PartyB</b> <PtyB>	[1..1]			95
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	95
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		96
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			96
	<b>Name</b> <Nm>	[1..1]	Text		96
	<b>Address</b> <Adr>	[1..1]	±		96
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			97
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	97
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		97
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			98
	<b>Name</b> <Nm>	[1..1]	Text		98
	<b>Address</b> <Adr>	[1..1]	±		98
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		98
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		99
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		99
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		101

**Constraints**

- **CollateralAccountOrBlockchainAddress1Rule**

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

- **CollateralAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

**5.4.3.1 PartyA <PtyA>**

*Presence:* [1..1]

*Definition:* Defines one of the entities associated with the collateral agreement.

**PartyA <PtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	92
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		92
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			93
	<b>Name</b> <Nm>	[1..1]	Text		93
	<b>Address</b> <Adr>	[1..1]	±		93

**5.4.3.1.1 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

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

**5.4.3.1.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 5.4.3.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		93
	<b>Address</b> <Adr>	[1..1]	±		93

##### 5.4.3.1.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 5.4.3.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 5.4.3.2 ServicingPartyA <SvcgPtyA>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party A and that offers collateral management services.

**ServicingPartyA <SvcgPtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	94
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		94
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			94
	<b>Name</b> <Nm>	[1..1]	Text		95
	<b>Address</b> <Adr>	[1..1]	±		95

#### 5.4.3.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 5.4.3.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 5.4.3.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		95
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		95

#### 5.4.3.2.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 5.4.3.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 5.4.3.3 PartyB <PtyB>

*Presence:* [1..1]

*Definition:* Defines the other entity associated with the collateral agreement.

**PartyB <PtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC &lt;AnyBIC&gt;</b>	[1..1]	IdentifierSet	C1	95
Or	<b>ProprietaryIdentification &lt;PrtryId&gt;</b>	[1..1]	±		96
Or}	<b>NameAndAddress &lt;NmAndAdr&gt;</b>	[1..1]			96
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		96
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		96

#### 5.4.3.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C1 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 5.4.3.3.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 5.4.3.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		96
	<b>Address</b> <Adr>	[1..1]	±		96

##### 5.4.3.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max70Text" on page 943

##### 5.4.3.3.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.



**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 5.4.3.4 ServicingPartyB <SvcgPtyB>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party B and that offers collateral management services.

**ServicingPartyB <SvcgPtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	97
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		97
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			98
	<b>Name</b> <Nm>	[1..1]	Text		98
	<b>Address</b> <Adr>	[1..1]	±		98

##### 5.4.3.4.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

##### 5.4.3.4.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 5.4.3.4.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		98
	<b>Address</b> <Adr>	[1..1]	±		98

##### 5.4.3.4.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 5.4.3.4.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 5.4.3.5 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 5.4.3.6 BlockchainAddressOrWallet <BlckChainAdrOrWllt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWllt>** contains the following elements (see "BlockchainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 5.4.3.7 ExposureType <XpsrTp>

*Presence:* [0..1]

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

*Datatype:* "ExposureType11Code" on page 922

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where

CodeName	Name	Definition
		one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

#### 5.4.3.8 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Indicates the close of business date on which the initiating party is valuing the margin call.

**ValuationDate <ValtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

### 5.4.4 CancellationStatus <CxISts>

*Presence:* [1..1]

*Definition:* Provides status details of the collateral cancellation message.

*Impacted by:* [C5 "StatusRejectionReasonRule"](#)

**CancellationStatus <CxISts>** contains the following **CollateralCancellationStatus2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralStatusCode</b> <CollStsCd>	[1..1]	CodeSet		102
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	Text		102
	<b>RejectionDetails</b> <RjctnDtls>	[0..1]			102
	<b>RejectedReason</b> <RjctdRsn>	[1..1]	CodeSet		102
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	Text		103

#### Constraints

- **StatusRejectionReasonRule**

If Collateral StatusCode equals Rejected then RejectionDetails must be present.

On Condition

/CollateralStatusCode is equal to value 'Rejected'

Following Must be True  
/RejectionDetails Must be present

#### 5.4.4.1 CollateralStatusCode <CollStsCd>

*Presence:* [1..1]

*Definition:* Allows to provide a cancellation status using a code or a proprietary status.

*Datatype:* "Status4Code" on page 935

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

#### 5.4.4.2 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information on the status of the CollateralManagementCancellationRequest message.

*Datatype:* "Max35Text" on page 942

#### 5.4.4.3 RejectionDetails <RjctnDtls>

*Presence:* [0..1]

*Definition:* Provides rejection reason and optionally additional information.

**RejectionDetails <RjctnDtls>** contains the following **RejectionStatus3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>RejectedReason &lt;RjctdRsn&gt;</b>	[1..1]	CodeSet		102
	<b>AdditionalInformation &lt;AddtlInf&gt;</b>	[0..1]	Text		103

##### 5.4.4.3.1 RejectedReason <RjctdRsn>

*Presence:* [1..1]

*Definition:* Provides the rejection reason using a code.

*Datatype:* "RejectionReason68Code" on page 933

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.

CodeName	Name	Definition
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

#### 5.4.4.3.2 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Allows to provides additional information to the rejection reason code.

*Datatype:* "Max35Text" on page 942

### 5.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C6 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

#### Constraints

- **SupplementaryDataRule**

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

## 6 **colr.007.001.06** **CollateralProposalV06**

### 6.1 **MessageDefinition Functionality**

#### Scope

The CollateralProposal message is sent by the collateral giver or its collateral manager to the collateral taker or its collateral manager, to propose the collateral to be delivered. This message is sent once the Margin Call is agreed or partially agreed and can be used for new collateral at the initiation of an exposure or for additional collateral for variation of an existing exposure. This message is used for both initial collateral proposal and subsequent counter proposals.

The message definition is intended for use with the ISO20022 Business Application Header.

#### Usage

This message is sent once the Margin Call is agreed or partially agreed and can be used for new collateral at the initiation of an exposure or for additional collateral for variation of an existing exposure. The collateral proposal can include securities, cash and other types of collateral.

#### Outline

The CollateralProposalV06 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. TypeAndDetails

Indicates whether this is an initial or counter proposal.

E. SupplementaryData

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



## 6.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollPrpsl>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		125
	<b>Obligation</b> <Oblgtn>	[1..1]		C7, C8	125
	<b>PartyA</b> <PtyA>	[1..1]			127
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	127
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		127
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			128
	<b>Name</b> <Nm>	[1..1]	Text		128
	<b>Address</b> <Adr>	[1..1]	±		128
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			128
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	129
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		129
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			129
	<b>Name</b> <Nm>	[1..1]	Text		130
	<b>Address</b> <Adr>	[1..1]	±		130
	<b>PartyB</b> <PtyB>	[1..1]			130
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	130
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		131
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			131
	<b>Name</b> <Nm>	[1..1]	Text		131
	<b>Address</b> <Adr>	[1..1]	±		131
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			132
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	132
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		132
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			133
	<b>Name</b> <Nm>	[1..1]	Text		133
	<b>Address</b> <Adr>	[1..1]	±		133
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		133
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		134
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		134

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		136
	<b>Agreement</b> <Agrmt>	[0..1]			136
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		136
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		136
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		137
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C3	137
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		137
	<b>TypeAndDetails</b> <TpAndDtls>	[1..1]			137
	<b>CollateralProposalType</b> <CollPrpslTp>	[1..1]	CodeSet		155
	<b>CollateralProposal</b> <CollPrpsl>	[1..1]			156
{Or	<b>CollateralProposalDetails</b> <CollPrpslDtls>	[1..1]			174
	<b>VariationMargin</b> <VartnMrgn>	[1..1]			186
	<b>AgreedAmount</b> <AgrdAmt>	[1..1]	Amount	C3, C10	192
	<b>MovementDirection</b> <MvmntDrctn>	[0..*]			193
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			199
	<b>Deliver</b> <Dlvr>	[1..1]			203
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		205
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		206
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		206
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		206
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	206
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		207
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	208
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		209
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		209
	<b>Quantity</b> <Qty>	[1..1]	±	C15	209
	<b>Price</b> <Pric>	[0..1]	±		209
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	210
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		210

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	210
	<b>ValueDate</b> <ValDt>	[0..1]	Date		211
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		211
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		211
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		211
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		212
	<b>CashCollateral</b> <CshColl>	[0..*]			213
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		214
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		214
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	214
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		215
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		215
	<b>ValueDate</b> <ValDt>	[0..1]	Date		215
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		215
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	215
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		216
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	216
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		218
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		218
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	218
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	218
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			219
	<b>Description</b> <Desc>	[1..1]	Text		219
	<b>Quantity</b> <Qty>	[0..1]	±	C15	219
	<b>IssueDate</b> <IsseDt>	[0..1]	±		220
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		220
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		220
	<b>Issuer</b> <Issr>	[0..1]			220
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	221
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		221
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			221

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		222
	<b>Address</b> <Adr>	[1..1]	±		222
	<b>ValueDate</b> <ValDt>	[0..1]	Date		222
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		222
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	222
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		223
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	223
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		223
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		224
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		224
	<b>Return</b> <Rtr>	[0..1]			224
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		226
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		227
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		227
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		227
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	227
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		228
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	229
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		230
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		230
	<b>Quantity</b> <Qty>	[1..1]	±	C15	230
	<b>Price</b> <Pric>	[0..1]	±		230
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	231
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		231
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	231
	<b>ValueDate</b> <ValDt>	[0..1]	Date		232
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		232
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		232
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		232

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementParameters</b> <StlmlParams>	[0..1]	±		233
	<b>CashCollateral</b> <CshColl>	[0..*]			234
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		235
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		235
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		235
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	235
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		236
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		236
	<b>ValueDate</b> <ValDt>	[0..1]	Date		236
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		236
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	236
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		237
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	237
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		239
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		239
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	239
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			240
	<b>Description</b> <Desc>	[1..1]	Text		240
	<b>Quantity</b> <Qty>	[0..1]	±	C15	240
	<b>IssueDate</b> <IssDt>	[0..1]	±		241
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		241
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		241
	<b>Issuer</b> <Issr>	[0..1]			241
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	242
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		242
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			242
	<b>Name</b> <Nm>	[1..1]	Text		243
	<b>Address</b> <Adr>	[1..1]	±		243
	<b>ValueDate</b> <ValDt>	[0..1]	Date		243
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		243

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	243
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		244
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	244
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		244
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		245
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		245
Or}	<b>Return</b> <Rtr>	[1..1]			245
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		247
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		248
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		248
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		248
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	248
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		249
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	250
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		251
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		251
	<b>Quantity</b> <Qty>	[1..1]	±	C15	251
	<b>Price</b> <Pric>	[0..1]	±		251
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	252
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		252
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	252
	<b>ValueDate</b> <ValDt>	[0..1]	Date		253
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		253
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		253
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		253
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		254
	<b>CashCollateral</b> <CshColl>	[0..*]			255
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		256
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		256

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		256
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	256
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		257
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		257
	<b>ValueDate</b> <ValDt>	[0..1]	Date		257
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		257
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	257
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		258
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	258
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		260
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		260
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	260
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	260
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			261
	<b>Description</b> <Desc>	[1..1]	Text		261
	<b>Quantity</b> <Qty>	[0..1]	±	C15	261
	<b>IssueDate</b> <IsseDt>	[0..1]	±		262
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		262
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		262
	<b>Issuer</b> <Issr>	[0..1]			262
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	263
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		263
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			263
	<b>Name</b> <Nm>	[1..1]	Text		264
	<b>Address</b> <Adr>	[1..1]	±		264
	<b>ValueDate</b> <ValDt>	[0..1]	Date		264
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		264
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	264
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		265
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	265
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		265

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		266
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		266
	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[0..1]			266
	<b>AgreedAmount</b> <AgrdAmt>	[1..1]	Amount	C3, C10	272
	<b>MovementDirection</b> <MvmntDrctn>	[0..*]			273
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			279
	<b>Deliver</b> <Dlvr>	[1..1]			283
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		285
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		286
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		286
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		286
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	286
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		287
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	288
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		289
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		289
	<b>Quantity</b> <Qty>	[1..1]	±	C15	289
	<b>Price</b> <Pric>	[0..1]	±		289
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	290
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		290
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	290
	<b>ValueDate</b> <ValDt>	[0..1]	Date		291
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		291
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		291
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		291
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		292
	<b>CashCollateral</b> <CshColl>	[0..*]			293
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		294
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		294



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	294
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		295
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		295
	<b>ValueDate</b> <ValDt>	[0..1]	Date		295
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		295
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	295
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		296
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	296
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		298
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		298
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	298
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	298
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			299
	<b>Description</b> <Desc>	[1..1]	Text		299
	<b>Quantity</b> <Qty>	[0..1]	±	C15	299
	<b>IssueDate</b> <IsseDt>	[0..1]	±		300
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		300
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		300
	<b>Issuer</b> <Issr>	[0..1]			300
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	301
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		301
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			301
	<b>Name</b> <Nm>	[1..1]	Text		302
	<b>Address</b> <Adr>	[1..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	Date		302
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		302
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	302
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		303
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	303
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		303
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		304

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		304
	<b>Return</b> <Rtr>	[0..1]			304
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		306
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		307
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		307
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		307
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	307
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		308
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	309
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		310
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		310
	<b>Quantity</b> <Qty>	[1..1]	±	C15	310
	<b>Price</b> <Pric>	[0..1]	±		310
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	311
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		311
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	311
	<b>ValueDate</b> <ValDt>	[0..1]	Date		312
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		312
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		312
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		312
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		313
	<b>CashCollateral</b> <CshColl>	[0..*]			314
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		315
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		315
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		315
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	315
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		316
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		316
	<b>ValueDate</b> <ValDt>	[0..1]	Date		316

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		316
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	316
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		317
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	317
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		319
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		319
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	319
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	319
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			320
	<b>Description</b> <Desc>	[1..1]	Text		320
	<b>Quantity</b> <Qty>	[0..1]	±	C15	320
	<b>IssueDate</b> <IsseDt>	[0..1]	±		321
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		321
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		321
	<b>Issuer</b> <Issr>	[0..1]			321
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	322
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		322
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			322
	<b>Name</b> <Nm>	[1..1]	Text		323
	<b>Address</b> <Adr>	[1..1]	±		323
	<b>ValueDate</b> <ValDt>	[0..1]	Date		323
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		323
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	323
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		324
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	324
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		324
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		325
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		325
Or}	<b>Return</b> <Rtr>	[1..1]			325
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		327
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		328

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		328
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnld>	[0..1]	Text		328
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	328
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		329
	<b>SecurityIdentification</b> <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	330
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		331
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		331
	<b>Quantity</b> <Qty>	[1..1]	±	C15	331
	<b>Price</b> <Pric>	[0..1]	±		331
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	332
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		332
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	332
	<b>ValueDate</b> <ValDt>	[0..1]	Date		333
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		333
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		333
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		333
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		334
	<b>CashCollateral</b> <CshColl>	[0..*]			335
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		336
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		336
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		336
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	336
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		337
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		337
	<b>ValueDate</b> <ValDt>	[0..1]	Date		337
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		337
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	337
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		338

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	338
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		340
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		340
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	340
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	340
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			341
	<b>Description</b> <Desc>	[1..1]	Text		341
	<b>Quantity</b> <Qty>	[0..1]	±	C15	341
	<b>IssueDate</b> <IssDt>	[0..1]	±		342
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		342
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		342
	<b>Issuer</b> <Issr>	[0..1]			342
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	343
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		343
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			343
	<b>Name</b> <Nm>	[1..1]	Text		344
	<b>Address</b> <Adr>	[1..1]	±		344
	<b>ValueDate</b> <ValDt>	[0..1]	Date		344
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		344
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	344
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		345
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	345
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		345
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		346
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		346
Or}	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[1..1]			346
	<b>AgreedAmount</b> <AgrdAmt>	[1..1]	Amount	C3, C10	352
	<b>MovementDirection</b> <MvmntDrctn>	[0..*]			353
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			359
	<b>Deliver</b> <Dlvr>	[1..1]			363
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		365

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		366
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		366
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		366
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	366
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		367
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		369
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		369
	<b>Quantity</b> <Qty>	[1..1]	±	C15	369
	<b>Price</b> <Pric>	[0..1]	±		369
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	370
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		370
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	370
	<b>ValueDate</b> <ValDt>	[0..1]	Date		371
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		371
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		371
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		371
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		372
	<b>CashCollateral</b> <CshColl>	[0..*]			373
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		374
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		374
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	374
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		375
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		375
	<b>ValueDate</b> <ValDt>	[0..1]	Date		375
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		375
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	375
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		376

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	376
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		378
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		378
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	378
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	378
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			379
	<b>Description</b> <Desc>	[1..1]	Text		379
	<b>Quantity</b> <Qty>	[0..1]	±	C15	379
	<b>IssueDate</b> <IssDt>	[0..1]	±		380
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		380
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		380
	<b>Issuer</b> <Issr>	[0..1]			380
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	381
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		381
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			381
	<b>Name</b> <Nm>	[1..1]	Text		382
	<b>Address</b> <Adr>	[1..1]	±		382
	<b>ValueDate</b> <ValDt>	[0..1]	Date		382
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		382
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	382
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		383
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	383
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		383
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		384
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		384
	<b>Return</b> <Rtr>	[0..1]			384
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		386
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		387
	<b>StandardSettlementInstructions</b> <StdSttlmInstr>	[0..1]	Text		387
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		387

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	387
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		388
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	389
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		390
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		390
	<b>Quantity</b> <Qty>	[1..1]	±	C15	390
	<b>Price</b> <Pric>	[0..1]	±		390
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	391
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		391
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	391
	<b>ValueDate</b> <ValDt>	[0..1]	Date		392
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		392
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		392
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		392
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		393
	<b>CashCollateral</b> <CshColl>	[0..*]			394
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		395
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		395
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		395
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	395
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		396
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		396
	<b>ValueDate</b> <ValDt>	[0..1]	Date		396
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		396
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	396
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		397
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	397
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		399
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		399



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	399
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	399
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			400
	<b>Description</b> <Desc>	[1..1]	Text		400
	<b>Quantity</b> <Qty>	[0..1]	±	C15	400
	<b>IssueDate</b> <IsseDt>	[0..1]	±		401
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		401
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		401
	<b>Issuer</b> <Issr>	[0..1]			401
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	402
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		402
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			402
	<b>Name</b> <Nm>	[1..1]	Text		403
	<b>Address</b> <Adr>	[1..1]	±		403
	<b>ValueDate</b> <ValDt>	[0..1]	Date		403
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		403
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	403
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		404
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	404
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		404
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		405
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		405
Or}	<b>Return</b> <Rtr>	[1..1]			405
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		407
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		408
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		408
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		408
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	408
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		409
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17,	410

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
				C18, C19	
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		411
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		411
	<b>Quantity</b> <Qty>	[1..1]	±	C15	411
	<b>Price</b> <Pric>	[0..1]	±		411
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	412
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		412
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	412
	<b>ValueDate</b> <ValDt>	[0..1]	Date		413
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		413
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		413
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		413
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		414
	<b>CashCollateral</b> <CshColl>	[0..*]			415
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		416
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		416
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		416
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	416
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		417
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		417
	<b>ValueDate</b> <ValDt>	[0..1]	Date		417
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		417
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	417
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		418
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	418
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		420
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		420
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	420
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	420
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			421
	<b>Description</b> <Desc>	[1..1]	Text		421

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Quantity</b> <Qty>	[0..1]	±	C15	421
	<b>IssueDate</b> <IsseDt>	[0..1]	±		422
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		422
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		422
	<b>Issuer</b> <Issr>	[0..1]			422
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	423
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		423
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			423
	<b>Name</b> <Nm>	[1..1]	Text		424
	<b>Address</b> <Adr>	[1..1]	±		424
	<b>ValueDate</b> <ValDt>	[0..1]	Date		424
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		424
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	424
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		425
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	425
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		425
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		426
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		426
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C26	426

## 6.3 Constraints

### C1 AccountIdentificationOrBlockChainAddress1Rule

If AccountIdentification is present, BlockChainAddressOrWallet must be absent.

### C2 AccountIdentificationOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, AccountIdentification must be absent.

### C3 ActiveCurrency

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

### C4 ActiveOrHistoricCurrency

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

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

**C5 AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**C6 AnyBIC**

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

**C7 CollateralAccountOrBlockchainAddress1Rule**

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

**C8 CollateralAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

**C9 Country**

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

**C10 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C11 DepositoryGuideline**

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

**C12 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

**C13 DescriptionPresenceRule**

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

**C14 DescriptionUsageRule**

Description must be used alone as the last resort.

**C15 DigitalTokenUnitUsageRule**

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

**C16 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C17 ISINGuideline**

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

**C18 ISINPresenceRule**

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

**C19 OtherIdentificationPresenceRule**

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

**C20 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C21 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C22 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C23 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C24 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C25 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C26 SupplementaryDataRule**

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

## 6.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 6.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as know by the instructing party.

*Datatype:* "Max35Text" on page 942

### 6.4.2 Obligation <Oblgtn>

*Presence:* [1..1]

*Definition:* Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

*Impacted by:* C7 "CollateralAccountOrBlockchainAddress1Rule", C8 "CollateralAccountOrBlockchainAddress2Rule"

**Obligation <Oblgtn>** contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyA</b> <PtyA>	[1..1]			127
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	127
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		127
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			128
	<b>Name</b> <Nm>	[1..1]	Text		128
	<b>Address</b> <Adr>	[1..1]	±		128
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			128
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	129
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		129
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			129
	<b>Name</b> <Nm>	[1..1]	Text		130
	<b>Address</b> <Adr>	[1..1]	±		130
	<b>PartyB</b> <PtyB>	[1..1]			130
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	130
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		131
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			131
	<b>Name</b> <Nm>	[1..1]	Text		131
	<b>Address</b> <Adr>	[1..1]	±		131
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			132
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	132
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		132
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			133
	<b>Name</b> <Nm>	[1..1]	Text		133
	<b>Address</b> <Adr>	[1..1]	±		133
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		133
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		134
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		134
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		136

**Constraints**

- **CollateralAccountOrBlockChainAddress1Rule**

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **CollateralAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

**6.4.2.1 PartyA <PtyA>**

*Presence:* [1..1]

*Definition:* Defines one of the entities associated with the collateral agreement.

**PartyA <PtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	127
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		127
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			128
	<b>Name</b> <Nm>	[1..1]	Text		128
	<b>Address</b> <Adr>	[1..1]	±		128

**6.4.2.1.1 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

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

**6.4.2.1.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 6.4.2.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		128
	<b>Address</b> <Adr>	[1..1]	±		128

##### 6.4.2.1.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 6.4.2.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 6.4.2.2 ServicingPartyA <SvcgPtyA>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party A and that offers collateral management services.



**ServicingPartyA <SvcgPtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	129
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		129
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			129
	<b>Name</b> <Nm>	[1..1]	Text		130
	<b>Address</b> <Adr>	[1..1]	±		130

#### 6.4.2.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 6.4.2.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 6.4.2.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		130
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		130

#### 6.4.2.2.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 6.4.2.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 6.4.2.3 PartyB <PtyB>

*Presence:* [1..1]

*Definition:* Defines the other entity associated with the collateral agreement.

**PartyB <PtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC &lt;AnyBIC&gt;</b>	[1..1]	IdentifierSet	C6	130
Or	<b>ProprietaryIdentification &lt;PrtryId&gt;</b>	[1..1]	±		131
Or}	<b>NameAndAddress &lt;NmAndAdr&gt;</b>	[1..1]			131
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		131
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		131

#### 6.4.2.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 6.4.2.3.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 6.4.2.3.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		131
	<b>Address</b> <Adr>	[1..1]	±		131

##### 6.4.2.3.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

##### 6.4.2.3.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 6.4.2.4 ServicingPartyB <SvcgPtyB>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party B and that offers collateral management services.

**ServicingPartyB <SvcgPtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	132
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		132
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			133
	<b>Name</b> <Nm>	[1..1]	Text		133
	<b>Address</b> <Adr>	[1..1]	±		133

##### 6.4.2.4.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

##### 6.4.2.4.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 6.4.2.4.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		133
	<b>Address</b> <Adr>	[1..1]	±		133

##### 6.4.2.4.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 6.4.2.4.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 6.4.2.5 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 6.4.2.6 BlockchainAddressOrWallet <BlckChainAdrOrWllt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWllt>** contains the following elements (see "BlockchainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 6.4.2.7 ExposureType <XpsrTp>

*Presence:* [0..1]

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

*Datatype:* "ExposureType11Code" on page 922

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where

CodeName	Name	Definition
		one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

#### 6.4.2.8 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Indicates the close of business date on which the initiating party is valuing the margin call.

**ValuationDate <ValtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

### 6.4.3 Agreement <Agrmt>

*Presence:* [0..1]

*Definition:* Agreement details for the over the counter market.

**Agreement <Agrmt>** contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		136
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		136
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		137
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C3	137
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		137

#### 6.4.3.1 AgreementDetails <AgrmtDtls>

*Presence:* [1..1]

*Definition:* Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

*Datatype:* "[Max140Text](#)" on page 941

#### 6.4.3.2 AgreementIdentification <AgrmtId>

*Presence:* [0..1]



*Definition:* Common reference to the agreement between the two counterparties.

*Datatype:* "Max140Text" on page 941

#### 6.4.3.3 AgreementDate <AgrmtDt>

*Presence:* [1..1]

*Definition:* Date on which the collateral agreement was signed.

*Datatype:* "ISODate" on page 937

#### 6.4.3.4 BaseCurrency <BaseCcy>

*Presence:* [1..1]

*Definition:* Denomination currency as specified in the collateral agreement.

*Impacted by:* C3 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 913

##### Constraints

- **ActiveCurrency**

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

#### 6.4.3.5 AgreementFramework <AgrmtFrmwk>

*Presence:* [0..1]

*Definition:* Specifies the underlying master agreement.

**AgreementFramework <AgrmtFrmwk>** contains one of the following elements (see "AgreementFramework1Choice" on page 846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		846
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		846

#### 6.4.4 TypeAndDetails <TpAndDtls>

*Presence:* [1..1]

*Definition:* Indicates whether this is an initial or counter proposal.

**TypeAndDetails <TpAndDtls>** contains the following **Proposal6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralProposalType</b> <CollPrpslTp>	[1..1]	CodeSet		155
	<b>CollateralProposal</b> <CollPrpsl>	[1..1]			156
{Or	<b>CollateralProposalDetails</b> <CollPrpslDtls>	[1..1]			174
	<b>VariationMargin</b> <VartnMrgn>	[1..1]			186
	<b>AgreedAmount</b> <AgrdAmt>	[1..1]	Amount	C3, C10	192
	<b>MovementDirection</b> <MvmntDrctn>	[0..*]			193
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			199
	<b>Deliver</b> <Dlvr>	[1..1]			203
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		205
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		206
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		206
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		206
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	206
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		207
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	208
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		209
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		209
	<b>Quantity</b> <Qty>	[1..1]	±	C15	209
	<b>Price</b> <Pric>	[0..1]	±		209
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	210
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		210
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	210
	<b>ValueDate</b> <ValDt>	[0..1]	Date		211
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		211
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		211
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		211

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		212
	<b>CashCollateral</b> <CshColl>	[0..*]			213
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		214
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		214
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	214
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		215
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		215
	<b>ValueDate</b> <ValDt>	[0..1]	Date		215
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		215
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	215
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		216
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	216
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		218
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		218
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	218
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	218
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			219
	<b>Description</b> <Desc>	[1..1]	Text		219
	<b>Quantity</b> <Qty>	[0..1]	±	C15	219
	<b>IssueDate</b> <IsseDt>	[0..1]	±		220
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		220
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		220
	<b>Issuer</b> <Issr>	[0..1]			220
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	221
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		221
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			221
	<b>Name</b> <Nm>	[1..1]	Text		222
	<b>Address</b> <Adr>	[1..1]	±		222
	<b>ValueDate</b> <ValDt>	[0..1]	Date		222
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		222
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	222

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		223
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	223
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		223
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		224
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		224
	<b>Return</b> <Rtr>	[0..1]			224
	<b>MarginCallRequestIdentification</b> <MrgnCallReqlId>	[1..1]	Text		226
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		227
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		227
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		227
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	227
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		228
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	229
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		230
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		230
	<b>Quantity</b> <Qty>	[1..1]	±	C15	230
	<b>Price</b> <Pric>	[0..1]	±		230
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	231
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		231
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	231
	<b>ValueDate</b> <ValDt>	[0..1]	Date		232
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		232
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		232
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		232
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		233
	<b>CashCollateral</b> <CshColl>	[0..*]			234
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		235

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		235
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		235
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	235
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		236
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		236
	<b>ValueDate</b> <ValDt>	[0..1]	Date		236
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		236
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	236
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		237
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	237
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		239
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		239
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	239
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			240
	<b>Description</b> <Desc>	[1..1]	Text		240
	<b>Quantity</b> <Qty>	[0..1]	±	C15	240
	<b>IssueDate</b> <IsseDt>	[0..1]	±		241
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		241
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		241
	<b>Issuer</b> <Issr>	[0..1]			241
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	242
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		242
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			242
	<b>Name</b> <Nm>	[1..1]	Text		243
	<b>Address</b> <Adr>	[1..1]	±		243
	<b>ValueDate</b> <ValDt>	[0..1]	Date		243
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		243
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	243
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		244
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	244

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		244
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		245
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		245
Or}	<b>Return</b> <Rtr>	[1..1]			245
	<b>MarginCallRequestIdentification</b> <MrgnCallReqlId>	[1..1]	Text		247
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		248
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		248
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		248
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	248
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		249
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	250
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		251
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		251
	<b>Quantity</b> <Qty>	[1..1]	±	C15	251
	<b>Price</b> <Pric>	[0..1]	±		251
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	252
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		252
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	252
	<b>ValueDate</b> <ValDt>	[0..1]	Date		253
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		253
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		253
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		253
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		254
	<b>CashCollateral</b> <CshColl>	[0..*]			255
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		256
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		256
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		256

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	256
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		257
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		257
	<b>ValueDate</b> <ValDt>	[0..1]	Date		257
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		257
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	257
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		258
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	258
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		260
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		260
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	260
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	260
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			261
	<b>Description</b> <Desc>	[1..1]	Text		261
	<b>Quantity</b> <Qty>	[0..1]	±	C15	261
	<b>IssueDate</b> <IsseDt>	[0..1]	±		262
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		262
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		262
	<b>Issuer</b> <Issr>	[0..1]			262
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	263
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		263
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			263
	<b>Name</b> <Nm>	[1..1]	Text		264
	<b>Address</b> <Adr>	[1..1]	±		264
	<b>ValueDate</b> <ValDt>	[0..1]	Date		264
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		264
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	264
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		265
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	265
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		265
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		266

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		266
	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[0..1]			266
	<b>AgreedAmount</b> <AgrdAmt>	[1..1]	Amount	C3, C10	272
	<b>MovementDirection</b> <MvmntDrctn>	[0..*]			273
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			279
	<b>Deliver</b> <Divr>	[1..1]			283
	<b>MarginCallRequestIdentification</b> <MrgnCallReqlId>	[1..1]	Text		285
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		286
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		286
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		286
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	286
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		287
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	288
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		289
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		289
	<b>Quantity</b> <Qty>	[1..1]	±	C15	289
	<b>Price</b> <Pric>	[0..1]	±		289
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	290
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		290
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	290
	<b>ValueDate</b> <ValDt>	[0..1]	Date		291
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		291
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		291
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		291
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		292
	<b>CashCollateral</b> <CshColl>	[0..*]			293
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		294



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		294
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	294
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		295
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		295
	<b>ValueDate</b> <ValDt>	[0..1]	Date		295
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		295
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	295
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		296
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	296
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		298
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		298
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	298
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	298
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			299
	<b>Description</b> <Desc>	[1..1]	Text		299
	<b>Quantity</b> <Qty>	[0..1]	±	C15	299
	<b>IssueDate</b> <IsseDt>	[0..1]	±		300
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		300
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		300
	<b>Issuer</b> <Issr>	[0..1]			300
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	301
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		301
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			301
	<b>Name</b> <Nm>	[1..1]	Text		302
	<b>Address</b> <Adr>	[1..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	Date		302
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		302
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	302
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		303
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	303
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		303

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		304
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		304
	<b>Return</b> <Rtr>	[0..1]			304
	<b>MarginCallRequestIdentification</b> <MrgnCallReqlId>	[1..1]	Text		306
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		307
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		307
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		307
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	307
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		308
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	309
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		310
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		310
	<b>Quantity</b> <Qty>	[1..1]	±	C15	310
	<b>Price</b> <Pric>	[0..1]	±		310
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	311
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		311
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	311
	<b>ValueDate</b> <ValDt>	[0..1]	Date		312
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		312
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		312
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		312
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		313
	<b>CashCollateral</b> <CshColl>	[0..*]			314
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		315
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		315
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		315
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	315

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		316
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		316
	<b>ValueDate</b> <ValDt>	[0..1]	Date		316
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		316
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	316
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		317
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	317
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		319
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		319
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	319
	<b>GuaranteeAmount</b> <GmtAmt>	[0..1]	Amount	C3, C10	319
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			320
	<b>Description</b> <Desc>	[1..1]	Text		320
	<b>Quantity</b> <Qty>	[0..1]	±	C15	320
	<b>IssueDate</b> <IsseDt>	[0..1]	±		321
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		321
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		321
	<b>Issuer</b> <Issr>	[0..1]			321
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	322
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		322
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			322
	<b>Name</b> <Nm>	[1..1]	Text		323
	<b>Address</b> <Adr>	[1..1]	±		323
	<b>ValueDate</b> <ValDt>	[0..1]	Date		323
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		323
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	323
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		324
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	324
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		324
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		325
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		325

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>Return</b> <Rtr>	[1..1]			325
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		327
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		328
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		328
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		328
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	328
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		329
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	330
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		331
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		331
	<b>Quantity</b> <Qty>	[1..1]	±	C15	331
	<b>Price</b> <Pric>	[0..1]	±		331
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	332
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		332
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	332
	<b>ValueDate</b> <ValDt>	[0..1]	Date		333
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		333
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		333
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		333
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		334
	<b>CashCollateral</b> <CshColl>	[0..*]			335
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		336
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		336
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		336
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	336
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		337
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		337

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValueDate</b> <ValDt>	[0..1]	Date		337
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		337
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	337
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		338
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	338
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		340
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		340
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	340
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	340
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			341
	<b>Description</b> <Desc>	[1..1]	Text		341
	<b>Quantity</b> <Qty>	[0..1]	±	C15	341
	<b>IssueDate</b> <IssDt>	[0..1]	±		342
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		342
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		342
	<b>Issuer</b> <Issr>	[0..1]			342
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	343
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		343
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			343
	<b>Name</b> <Nm>	[1..1]	Text		344
	<b>Address</b> <Adr>	[1..1]	±		344
	<b>ValueDate</b> <ValDt>	[0..1]	Date		344
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		344
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	344
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		345
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	345
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		345
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		346
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		346
Or}	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[1..1]			346
	<b>AgreedAmount</b> <AgrdAmt>	[1..1]	Amount	C3, C10	352

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MovementDirection</b> <MvmntDrctn>	[0..*]			353
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			359
	<b>Deliver</b> <Dlvr>	[1..1]			363
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		365
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		366
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		366
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		366
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	366
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		367
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		369
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		369
	<b>Quantity</b> <Qty>	[1..1]	±	C15	369
	<b>Price</b> <Pric>	[0..1]	±		369
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	370
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		370
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	370
	<b>ValueDate</b> <ValDt>	[0..1]	Date		371
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		371
	<b>BlockChainAddressOrWallet</b> <BlickChainAdrOrWllt>	[0..1]	±		371
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		371
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		372
	<b>CashCollateral</b> <CshColl>	[0..*]			373
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		374
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		374
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	374
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		375

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		375
	<b>ValueDate</b> <ValDt>	[0..1]	Date		375
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		375
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	375
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		376
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	376
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		378
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		378
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	378
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	378
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			379
	<b>Description</b> <Desc>	[1..1]	Text		379
	<b>Quantity</b> <Qty>	[0..1]	±	C15	379
	<b>IssueDate</b> <IsseDt>	[0..1]	±		380
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		380
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		380
	<b>Issuer</b> <Issr>	[0..1]			380
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	381
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		381
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			381
	<b>Name</b> <Nm>	[1..1]	Text		382
	<b>Address</b> <Adr>	[1..1]	±		382
	<b>ValueDate</b> <ValDt>	[0..1]	Date		382
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		382
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	382
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		383
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	383
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		383
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		384
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		384
	<b>Return</b> <Rtr>	[0..1]			384

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		386
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		387
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		387
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		387
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	387
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		388
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	389
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		390
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		390
	<b>Quantity</b> <Qty>	[1..1]	±	C15	390
	<b>Price</b> <Pric>	[0..1]	±		390
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	391
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		391
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	391
	<b>ValueDate</b> <ValDt>	[0..1]	Date		392
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		392
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		392
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		392
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		393
	<b>CashCollateral</b> <CshColl>	[0..*]			394
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		395
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		395
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		395
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	395
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		396
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		396
	<b>ValueDate</b> <ValDt>	[0..1]	Date		396



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		396
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	396
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		397
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	397
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		399
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		399
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	399
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	399
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			400
	<b>Description</b> <Desc>	[1..1]	Text		400
	<b>Quantity</b> <Qty>	[0..1]	±	C15	400
	<b>IssueDate</b> <IsseDt>	[0..1]	±		401
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		401
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		401
	<b>Issuer</b> <Issr>	[0..1]			401
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	402
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		402
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			402
	<b>Name</b> <Nm>	[1..1]	Text		403
	<b>Address</b> <Adr>	[1..1]	±		403
	<b>ValueDate</b> <ValDt>	[0..1]	Date		403
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		403
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	403
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		404
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	404
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		404
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		405
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		405
Or}	<b>Return</b> <Rtr>	[1..1]			405
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		407

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		408
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		408
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		408
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	408
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		409
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	410
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		411
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		411
	<b>Quantity</b> <Qty>	[1..1]	±	C15	411
	<b>Price</b> <Pric>	[0..1]	±		411
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	412
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		412
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	412
	<b>ValueDate</b> <ValDt>	[0..1]	Date		413
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		413
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		413
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		413
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		414
	<b>CashCollateral</b> <CshColl>	[0..*]			415
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		416
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		416
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		416
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	416
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		417
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		417
	<b>ValueDate</b> <ValDt>	[0..1]	Date		417
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		417
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	417

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		418
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	418
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		420
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		420
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	420
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	420
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			421
	<b>Description</b> <Desc>	[1..1]	Text		421
	<b>Quantity</b> <Qty>	[0..1]	±	C15	421
	<b>IssueDate</b> <IssDt>	[0..1]	±		422
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		422
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		422
	<b>Issuer</b> <Issr>	[0..1]			422
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	423
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		423
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			423
	<b>Name</b> <Nm>	[1..1]	Text		424
	<b>Address</b> <Adr>	[1..1]	±		424
	<b>ValueDate</b> <ValDt>	[0..1]	Date		424
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		424
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	424
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		425
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	425
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		425
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		426
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		426

#### 6.4.4.1 CollateralProposalType <CollPrpsITp>

*Presence:* [1..1]

*Definition:* Indicates whether this is an initial or counter proposal.

*Datatype:* "ProposalType1Code" on page 933

CodeName	Name	Definition
INIT	Initial	Specifies this is an initial proposal.
COUN	Counter	Specifies this is a counter proposal.

#### 6.4.4.2 CollateralProposal <CollPrpsl>

*Presence:* [1..1]

*Definition:* Provides details about the proposal for the variation margin and the segregated independent amount, or the segregated independent amount only.

**CollateralProposal <CollPrpsl>** contains one of the following **CollateralProposal6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>CollateralProposalDetails</b> <CollPrpslDtls>	[1..1]			174
	<b>VariationMargin</b> <VartnMrgn>	[1..1]			186
	<b>AgreedAmount</b> <AgrdAmt>	[1..1]	Amount	C3, C10	192
	<b>MovementDirection</b> <MvmntDrctn>	[0..*]			193
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			199
	<b>Deliver</b> <Dlvr>	[1..1]			203
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		205
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		206
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		206
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		206
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	206
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		207
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	208
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		209
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		209
	<b>Quantity</b> <Qty>	[1..1]	±	C15	209
	<b>Price</b> <Pric>	[0..1]	±		209
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	210
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		210
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	210
	<b>ValueDate</b> <ValDt>	[0..1]	Date		211
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		211
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		211
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		211
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		212
	<b>CashCollateral</b> <CshColl>	[0..*]			213

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		214
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		214
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	214
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		215
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		215
	<b>ValueDate</b> <ValDt>	[0..1]	Date		215
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		215
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	215
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		216
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	216
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		218
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		218
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	218
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	218
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			219
	<b>Description</b> <Desc>	[1..1]	Text		219
	<b>Quantity</b> <Qty>	[0..1]	±	C15	219
	<b>IssueDate</b> <IsseDt>	[0..1]	±		220
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		220
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		220
	<b>Issuer</b> <Issr>	[0..1]			220
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	221
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		221
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			221
	<b>Name</b> <Nm>	[1..1]	Text		222
	<b>Address</b> <Adr>	[1..1]	±		222
	<b>ValueDate</b> <ValDt>	[0..1]	Date		222
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		222
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	222
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		223
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	223

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		223
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		224
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		224
	<b>Return</b> <Rtr>	[0..1]			224
	<b>MarginCallRequestIdentification</b> <MrgnCallReqlId>	[1..1]	Text		226
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		227
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		227
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		227
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	227
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		228
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	229
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		230
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		230
	<b>Quantity</b> <Qty>	[1..1]	±	C15	230
	<b>Price</b> <Pric>	[0..1]	±		230
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	231
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		231
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	231
	<b>ValueDate</b> <ValDt>	[0..1]	Date		232
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		232
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		232
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		232
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		233
	<b>CashCollateral</b> <CshColl>	[0..*]			234
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		235
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		235
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		235

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	235
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		236
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		236
	<b>ValueDate</b> <ValDt>	[0..1]	Date		236
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		236
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	236
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		237
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	237
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		239
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		239
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	239
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			240
	<b>Description</b> <Desc>	[1..1]	Text		240
	<b>Quantity</b> <Qty>	[0..1]	±	C15	240
	<b>IssueDate</b> <IsseDt>	[0..1]	±		241
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		241
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		241
	<b>Issuer</b> <Issr>	[0..1]			241
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	242
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		242
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			242
	<b>Name</b> <Nm>	[1..1]	Text		243
	<b>Address</b> <Adr>	[1..1]	±		243
	<b>ValueDate</b> <ValDt>	[0..1]	Date		243
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		243
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	243
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		244
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	244
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		244
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		245



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		245
Or}	<b>Return</b> <Rtr>	[1..1]			245
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		247
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		248
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		248
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		248
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	248
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		249
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	250
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		251
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		251
	<b>Quantity</b> <Qty>	[1..1]	±	C15	251
	<b>Price</b> <Pric>	[0..1]	±		251
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	252
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		252
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	252
	<b>ValueDate</b> <ValDt>	[0..1]	Date		253
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		253
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		253
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		253
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		254
	<b>CashCollateral</b> <CshColl>	[0..*]			255
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		256
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		256
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		256
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	256
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		257

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		257
	<b>ValueDate</b> <ValDt>	[0..1]	Date		257
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		257
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	257
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		258
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	258
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		260
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		260
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	260
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	260
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			261
	<b>Description</b> <Desc>	[1..1]	Text		261
	<b>Quantity</b> <Qty>	[0..1]	±	C15	261
	<b>IssueDate</b> <IssDt>	[0..1]	±		262
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		262
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		262
	<b>Issuer</b> <Issr>	[0..1]			262
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	263
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		263
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			263
	<b>Name</b> <Nm>	[1..1]	Text		264
	<b>Address</b> <Adr>	[1..1]	±		264
	<b>ValueDate</b> <ValDt>	[0..1]	Date		264
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		264
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	264
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		265
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	265
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		265
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		266
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		266
	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[0..1]			266

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreedAmount</b> <AgrdAmt>	[1..1]	Amount	C3, C10	272
	<b>MovementDirection</b> <MvmntDrctn>	[0..*]			273
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			279
	<b>Deliver</b> <Dlvr>	[1..1]			283
	<b>MarginCallRequestIdentification</b> <MrgnCallReqlId>	[1..1]	Text		285
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		286
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		286
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		286
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	286
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		287
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	288
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		289
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		289
	<b>Quantity</b> <Qty>	[1..1]	±	C15	289
	<b>Price</b> <Pric>	[0..1]	±		289
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	290
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		290
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	290
	<b>ValueDate</b> <ValDt>	[0..1]	Date		291
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		291
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		291
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		291
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		292
	<b>CashCollateral</b> <CshColl>	[0..*]			293
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		294
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		294
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	294

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		295
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		295
	<b>ValueDate</b> <ValDt>	[0..1]	Date		295
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		295
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	295
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		296
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	296
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		298
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		298
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	298
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	298
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			299
	<b>Description</b> <Desc>	[1..1]	Text		299
	<b>Quantity</b> <Qty>	[0..1]	±	C15	299
	<b>IssueDate</b> <IsseDt>	[0..1]	±		300
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		300
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		300
	<b>Issuer</b> <Issr>	[0..1]			300
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	301
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		301
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			301
	<b>Name</b> <Nm>	[1..1]	Text		302
	<b>Address</b> <Adr>	[1..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	Date		302
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		302
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	302
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		303
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	303
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		303
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		304
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		304

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Return</b> <Rtr>	[0..1]			304
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		306
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		307
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		307
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		307
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	307
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		308
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	309
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		310
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		310
	<b>Quantity</b> <Qty>	[1..1]	±	C15	310
	<b>Price</b> <Pric>	[0..1]	±		310
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	311
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		311
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	311
	<b>ValueDate</b> <ValDt>	[0..1]	Date		312
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		312
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		312
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		312
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		313
	<b>CashCollateral</b> <CshColl>	[0..*]			314
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		315
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		315
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		315
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	315
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		316
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		316

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValueDate</b> <ValDt>	[0..1]	Date		316
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		316
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	316
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		317
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	317
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		319
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		319
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	319
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	319
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			320
	<b>Description</b> <Desc>	[1..1]	Text		320
	<b>Quantity</b> <Qty>	[0..1]	±	C15	320
	<b>IssueDate</b> <IssDt>	[0..1]	±		321
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		321
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		321
	<b>Issuer</b> <Issr>	[0..1]			321
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	322
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		322
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			322
	<b>Name</b> <Nm>	[1..1]	Text		323
	<b>Address</b> <Adr>	[1..1]	±		323
	<b>ValueDate</b> <ValDt>	[0..1]	Date		323
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		323
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	323
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		324
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	324
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		324
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		325
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		325
Or}	<b>Return</b> <Rtr>	[1..1]			325

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		327
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		328
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		328
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		328
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	328
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		329
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	330
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		331
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		331
	<b>Quantity</b> <Qty>	[1..1]	±	C15	331
	<b>Price</b> <Pric>	[0..1]	±		331
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	332
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		332
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	332
	<b>ValueDate</b> <ValDt>	[0..1]	Date		333
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		333
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		333
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		333
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		334
	<b>CashCollateral</b> <CshColl>	[0..*]			335
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		336
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		336
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		336
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	336
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		337
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		337
	<b>ValueDate</b> <ValDt>	[0..1]	Date		337
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		337

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	337
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		338
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	338
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		340
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		340
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	340
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	340
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			341
	<b>Description</b> <Desc>	[1..1]	Text		341
	<b>Quantity</b> <Qty>	[0..1]	±	C15	341
	<b>IssueDate</b> <IssDt>	[0..1]	±		342
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		342
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		342
	<b>Issuer</b> <Issr>	[0..1]			342
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	343
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		343
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			343
	<b>Name</b> <Nm>	[1..1]	Text		344
	<b>Address</b> <Adr>	[1..1]	±		344
	<b>ValueDate</b> <ValDt>	[0..1]	Date		344
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		344
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	344
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		345
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	345
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		345
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		346
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		346
Or}	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[1..1]			346
	<b>AgreedAmount</b> <AgrdAmt>	[1..1]	Amount	C3, C10	352
	<b>MovementDirection</b> <MvmntDrctn>	[0..*]			353
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			359



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
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	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		365
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		366
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		366
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		366
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	366
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		367
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		369
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		369
	<b>Quantity</b> <Qty>	[1..1]	±	C15	369
	<b>Price</b> <Pric>	[0..1]	±		369
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	370
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		370
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	370
	<b>ValueDate</b> <ValDt>	[0..1]	Date		371
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		371
	<b>BlockChainAddressOrWallet</b> <BlokChainAdrOrWlt>	[0..1]	±		371
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		371
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		372
	<b>CashCollateral</b> <CshColl>	[0..*]			373
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		374
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		374
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	374
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		375
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		375
	<b>ValueDate</b> <ValDt>	[0..1]	Date		375
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		375

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	375
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		376
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	376
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		378
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		378
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	378
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	378
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			379
	<b>Description</b> <Desc>	[1..1]	Text		379
	<b>Quantity</b> <Qty>	[0..1]	±	C15	379
	<b>IssueDate</b> <IssDt>	[0..1]	±		380
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		380
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		380
	<b>Issuer</b> <Issr>	[0..1]			380
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	381
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		381
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			381
	<b>Name</b> <Nm>	[1..1]	Text		382
	<b>Address</b> <Adr>	[1..1]	±		382
	<b>ValueDate</b> <ValDt>	[0..1]	Date		382
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		382
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	382
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		383
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	383
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		383
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		384
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		384
	<b>Return</b> <Rtr>	[0..1]			384
	<b>MarginCallRequestIdentification</b> <MrgnCallReqlId>	[1..1]	Text		386
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		387

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		387
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		387
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	387
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		388
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	389
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		390
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		390
	<b>Quantity</b> <Qty>	[1..1]	±	C15	390
	<b>Price</b> <Pric>	[0..1]	±		390
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	391
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		391
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	391
	<b>ValueDate</b> <ValDt>	[0..1]	Date		392
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		392
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		392
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		392
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		393
	<b>CashCollateral</b> <CshColl>	[0..*]			394
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		395
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		395
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		395
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	395
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		396
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		396
	<b>ValueDate</b> <ValDt>	[0..1]	Date		396
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		396
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	396
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		397

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	397
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		399
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		399
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	399
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	399
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			400
	<b>Description</b> <Desc>	[1..1]	Text		400
	<b>Quantity</b> <Qty>	[0..1]	±	C15	400
	<b>IssueDate</b> <IsseDt>	[0..1]	±		401
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		401
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		401
	<b>Issuer</b> <Issr>	[0..1]			401
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	402
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		402
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			402
	<b>Name</b> <Nm>	[1..1]	Text		403
	<b>Address</b> <Adr>	[1..1]	±		403
	<b>ValueDate</b> <ValDt>	[0..1]	Date		403
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		403
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	403
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		404
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	404
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		404
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		405
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		405
Or}	<b>Return</b> <Rtr>	[1..1]			405
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		407
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		408
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		408
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		408

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	408
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		409
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	410
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		411
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		411
	<b>Quantity</b> <Qty>	[1..1]	±	C15	411
	<b>Price</b> <Pric>	[0..1]	±		411
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	412
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		412
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	412
	<b>ValueDate</b> <ValDt>	[0..1]	Date		413
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		413
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		413
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		413
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		414
	<b>CashCollateral</b> <CshColl>	[0..*]			415
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		416
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		416
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		416
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	416
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		417
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		417
	<b>ValueDate</b> <ValDt>	[0..1]	Date		417
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		417
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	417
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		418
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	418
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		420

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		420
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	420
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	420
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			421
	<b>Description</b> <Desc>	[1..1]	Text		421
	<b>Quantity</b> <Qty>	[0..1]	±	C15	421
	<b>IssueDate</b> <IsseDt>	[0..1]	±		422
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		422
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		422
	<b>Issuer</b> <Issr>	[0..1]			422
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	423
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		423
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			423
	<b>Name</b> <Nm>	[1..1]	Text		424
	<b>Address</b> <Adr>	[1..1]	±		424
	<b>ValueDate</b> <ValDt>	[0..1]	Date		424
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		424
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	424
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		425
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	425
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		425
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		426
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		426

#### 6.4.4.2.1 CollateralProposalDetails <CollPrpsIDtls>

*Presence:* [1..1]

*Definition:* Provides details about the proposal for the variation margin and optionally the segregated independent amount.

**CollateralProposalDetails <CollPrpsIDtls>** contains the following **CollateralProposal7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VariationMargin</b> <VarthMrgn>	[1..1]			186
	<b>AgreedAmount</b> <AgrdAmt>	[1..1]	Amount	C3, C10	192
	<b>MovementDirection</b> <MvmntDrctn>	[0..*]			193
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			199
	<b>Deliver</b> <Dlvr>	[1..1]			203
	<b>MarginCallRequestIdentification</b> <MrgnCallReqlId>	[1..1]	Text		205
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		206
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		206
	<b>CollateralProposalResponseIdentification</b> <CollPrpsIRspnId>	[0..1]	Text		206
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	206
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		207
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	208
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		209
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		209
	<b>Quantity</b> <Qty>	[1..1]	±	C15	209
	<b>Price</b> <Pric>	[0..1]	±		209
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	210
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		210
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	210
	<b>ValueDate</b> <ValDt>	[0..1]	Date		211
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		211
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		211
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		211
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		212
	<b>CashCollateral</b> <CshColl>	[0..*]			213
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		214
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		214

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	214
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		215
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		215
	<b>ValueDate</b> <ValDt>	[0..1]	Date		215
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		215
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	215
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		216
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	216
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		218
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		218
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	218
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	218
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			219
	<b>Description</b> <Desc>	[1..1]	Text		219
	<b>Quantity</b> <Qty>	[0..1]	±	C15	219
	<b>IssueDate</b> <IsseDt>	[0..1]	±		220
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		220
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		220
	<b>Issuer</b> <Issr>	[0..1]			220
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	221
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		221
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			221
	<b>Name</b> <Nm>	[1..1]	Text		222
	<b>Address</b> <Adr>	[1..1]	±		222
	<b>ValueDate</b> <ValDt>	[0..1]	Date		222
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		222
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	222
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		223
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	223
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		223
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		224



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		224
	<b>Return</b> <Rtr>	[0..1]			224
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		226
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		227
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		227
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		227
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	227
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		228
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	229
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		230
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		230
	<b>Quantity</b> <Qty>	[1..1]	±	C15	230
	<b>Price</b> <Pric>	[0..1]	±		230
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	231
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		231
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	231
	<b>ValueDate</b> <ValDt>	[0..1]	Date		232
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		232
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		232
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		232
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		233
	<b>CashCollateral</b> <CshColl>	[0..*]			234
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		235
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		235
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		235
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	235
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		236

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		236
	<b>ValueDate</b> <ValDt>	[0..1]	Date		236
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		236
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	236
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		237
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	237
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		239
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		239
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	239
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			240
	<b>Description</b> <Desc>	[1..1]	Text		240
	<b>Quantity</b> <Qty>	[0..1]	±	C15	240
	<b>IssueDate</b> <IssDt>	[0..1]	±		241
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		241
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		241
	<b>Issuer</b> <Issr>	[0..1]			241
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	242
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		242
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			242
	<b>Name</b> <Nm>	[1..1]	Text		243
	<b>Address</b> <Adr>	[1..1]	±		243
	<b>ValueDate</b> <ValDt>	[0..1]	Date		243
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		243
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	243
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		244
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	244
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		244
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		245
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		245
Or}	<b>Return</b> <Rtr>	[1..1]			245

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		247
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		248
	<b>StandardSettlementInstructions</b> <StdSttlmInstr>	[0..1]	Text		248
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		248
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	248
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		249
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	250
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		251
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		251
	<b>Quantity</b> <Qty>	[1..1]	±	C15	251
	<b>Price</b> <Pric>	[0..1]	±		251
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	252
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		252
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	252
	<b>ValueDate</b> <ValDt>	[0..1]	Date		253
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		253
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		253
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		253
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		254
	<b>CashCollateral</b> <CshColl>	[0..*]			255
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		256
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		256
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		256
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	256
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		257
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		257
	<b>ValueDate</b> <ValDt>	[0..1]	Date		257
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		257

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	257
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		258
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	258
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		260
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		260
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	260
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	260
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			261
	<b>Description</b> <Desc>	[1..1]	Text		261
	<b>Quantity</b> <Qty>	[0..1]	±	C15	261
	<b>IssueDate</b> <IssDt>	[0..1]	±		262
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		262
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		262
	<b>Issuer</b> <Issr>	[0..1]			262
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	263
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		263
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			263
	<b>Name</b> <Nm>	[1..1]	Text		264
	<b>Address</b> <Adr>	[1..1]	±		264
	<b>ValueDate</b> <ValDt>	[0..1]	Date		264
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		264
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	264
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		265
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	265
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		265
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		266
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		266
	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[0..1]			266
	<b>AgreedAmount</b> <AgrdAmt>	[1..1]	Amount	C3, C10	272
	<b>MovementDirection</b> <MvmntDrctn>	[0..*]			273
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			279

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Deliver</b> <Dlvr>	[1..1]			283
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		285
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		286
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		286
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		286
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	286
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		287
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	288
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		289
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		289
	<b>Quantity</b> <Qty>	[1..1]	±	C15	289
	<b>Price</b> <Pric>	[0..1]	±		289
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	290
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		290
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	290
	<b>ValueDate</b> <ValDt>	[0..1]	Date		291
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		291
	<b>BlockChainAddressOrWallet</b> <BlokChainAdrOrWlt>	[0..1]	±		291
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		291
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		292
	<b>CashCollateral</b> <CshColl>	[0..*]			293
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		294
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		294
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	294
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		295
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		295
	<b>ValueDate</b> <ValDt>	[0..1]	Date		295
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		295

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	295
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		296
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	296
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		298
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		298
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	298
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	298
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			299
	<b>Description</b> <Desc>	[1..1]	Text		299
	<b>Quantity</b> <Qty>	[0..1]	±	C15	299
	<b>IssueDate</b> <IssDt>	[0..1]	±		300
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		300
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		300
	<b>Issuer</b> <Issr>	[0..1]			300
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	301
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		301
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			301
	<b>Name</b> <Nm>	[1..1]	Text		302
	<b>Address</b> <Adr>	[1..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	Date		302
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		302
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	302
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		303
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	303
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		303
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		304
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		304
	<b>Return</b> <Rtr>	[0..1]			304
	<b>MarginCallRequestIdentification</b> <MrgnCallReqlId>	[1..1]	Text		306
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		307

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		307
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		307
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	307
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		308
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	309
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		310
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		310
	<b>Quantity</b> <Qty>	[1..1]	±	C15	310
	<b>Price</b> <Pric>	[0..1]	±		310
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	311
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		311
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	311
	<b>ValueDate</b> <ValDt>	[0..1]	Date		312
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		312
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		312
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		312
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		313
	<b>CashCollateral</b> <CshColl>	[0..*]			314
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		315
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		315
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		315
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	315
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		316
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		316
	<b>ValueDate</b> <ValDt>	[0..1]	Date		316
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		316
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	316
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		317

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	317
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		319
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		319
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	319
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	319
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			320
	<b>Description</b> <Desc>	[1..1]	Text		320
	<b>Quantity</b> <Qty>	[0..1]	±	C15	320
	<b>IssueDate</b> <IsseDt>	[0..1]	±		321
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		321
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		321
	<b>Issuer</b> <Issr>	[0..1]			321
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	322
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		322
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			322
	<b>Name</b> <Nm>	[1..1]	Text		323
	<b>Address</b> <Adr>	[1..1]	±		323
	<b>ValueDate</b> <ValDt>	[0..1]	Date		323
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		323
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	323
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		324
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	324
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		324
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		325
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		325
Or}	<b>Return</b> <Rtr>	[1..1]			325
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		327
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		328
	<b>StandardSettlementInstructions</b> <StdSttlmInstr>	[0..1]	Text		328
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		328



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	328
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		329
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	330
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		331
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		331
	<b>Quantity</b> <Qty>	[1..1]	±	C15	331
	<b>Price</b> <Pric>	[0..1]	±		331
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	332
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		332
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	332
	<b>ValueDate</b> <ValDt>	[0..1]	Date		333
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		333
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		333
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		333
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		334
	<b>CashCollateral</b> <CshColl>	[0..*]			335
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		336
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		336
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		336
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	336
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		337
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		337
	<b>ValueDate</b> <ValDt>	[0..1]	Date		337
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		337
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	337
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		338
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	338
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		340

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		340
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	340
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	340
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			341
	<b>Description</b> <Desc>	[1..1]	Text		341
	<b>Quantity</b> <Qty>	[0..1]	±	C15	341
	<b>IssueDate</b> <IsseDt>	[0..1]	±		342
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		342
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		342
	<b>Issuer</b> <Issr>	[0..1]			342
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	343
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		343
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			343
	<b>Name</b> <Nm>	[1..1]	Text		344
	<b>Address</b> <Adr>	[1..1]	±		344
	<b>ValueDate</b> <ValDt>	[0..1]	Date		344
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		344
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	344
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		345
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	345
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		345
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		346
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		346

#### 6.4.4.2.1.1 VariationMargin <VartnMrgn>

*Presence:* [1..1]

*Definition:* Provides details about the proposal for the variation margin.

**VariationMargin <VartnMrgn>** contains the following **CollateralMovement12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreedAmount</b> <AgrdAmt>	[1..1]	Amount	C3, C10	192
	<b>MovementDirection</b> <MvmntDrctn>	[0..*]			193
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			199
	<b>Deliver</b> <Dlvr>	[1..1]			203
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		205
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		206
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		206
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		206
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	206
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		207
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	208
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		209
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		209
	<b>Quantity</b> <Qty>	[1..1]	±	C15	209
	<b>Price</b> <Pric>	[0..1]	±		209
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	210
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		210
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	210
	<b>ValueDate</b> <ValDt>	[0..1]	Date		211
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		211
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		211
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		211
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		212
	<b>CashCollateral</b> <CshColl>	[0..*]			213
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		214
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		214
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	214

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		215
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		215
	<b>ValueDate</b> <ValDt>	[0..1]	Date		215
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		215
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	215
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		216
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	216
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		218
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		218
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	218
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	218
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			219
	<b>Description</b> <Desc>	[1..1]	Text		219
	<b>Quantity</b> <Qty>	[0..1]	±	C15	219
	<b>IssueDate</b> <IsseDt>	[0..1]	±		220
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		220
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		220
	<b>Issuer</b> <Issr>	[0..1]			220
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	221
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		221
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			221
	<b>Name</b> <Nm>	[1..1]	Text		222
	<b>Address</b> <Adr>	[1..1]	±		222
	<b>ValueDate</b> <ValDt>	[0..1]	Date		222
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		222
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	222
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		223
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	223
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		223
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		224
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		224

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Return</b> <Rtr>	[0..1]			224
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		226
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		227
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		227
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		227
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	227
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		228
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	229
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		230
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		230
	<b>Quantity</b> <Qty>	[1..1]	±	C15	230
	<b>Price</b> <Pric>	[0..1]	±		230
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	231
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		231
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	231
	<b>ValueDate</b> <ValDt>	[0..1]	Date		232
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		232
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		232
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		232
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		233
	<b>CashCollateral</b> <CshColl>	[0..*]			234
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		235
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		235
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		235
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	235
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		236
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		236
	<b>ValueDate</b> <ValDt>	[0..1]	Date		236

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		236
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	236
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		237
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	237
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		239
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		239
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	239
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			240
	<b>Description</b> <Desc>	[1..1]	Text		240
	<b>Quantity</b> <Qty>	[0..1]	±	C15	240
	<b>IssueDate</b> <IsseDt>	[0..1]	±		241
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		241
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		241
	<b>Issuer</b> <Issr>	[0..1]			241
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	242
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		242
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			242
	<b>Name</b> <Nm>	[1..1]	Text		243
	<b>Address</b> <Adr>	[1..1]	±		243
	<b>ValueDate</b> <ValDt>	[0..1]	Date		243
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		243
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	243
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		244
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	244
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		244
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		245
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		245
Or}	<b>Return</b> <Rtr>	[1..1]			245
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		247

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		248
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		248
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		248
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	248
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		249
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	250
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		251
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		251
	<b>Quantity</b> <Qty>	[1..1]	±	C15	251
	<b>Price</b> <Pric>	[0..1]	±		251
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	252
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		252
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	252
	<b>ValueDate</b> <ValDt>	[0..1]	Date		253
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		253
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		253
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		253
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		254
	<b>CashCollateral</b> <CshColl>	[0..*]			255
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		256
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		256
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		256
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	256
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		257
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		257
	<b>ValueDate</b> <ValDt>	[0..1]	Date		257
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		257
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	257

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		258
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	258
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		260
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		260
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	260
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	260
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			261
	<b>Description</b> <Desc>	[1..1]	Text		261
	<b>Quantity</b> <Qty>	[0..1]	±	C15	261
	<b>IssueDate</b> <IssDt>	[0..1]	±		262
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		262
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		262
	<b>Issuer</b> <Issr>	[0..1]			262
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	263
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		263
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			263
	<b>Name</b> <Nm>	[1..1]	Text		264
	<b>Address</b> <Adr>	[1..1]	±		264
	<b>ValueDate</b> <ValDt>	[0..1]	Date		264
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		264
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	264
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		265
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	265
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		265
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		266
	<b>BlockchainAddressOrWallet</b> <BkchainAdrOrWlt>	[0..1]	±		266

#### 6.4.4.2.1.1.1 AgreedAmount <AgrdAmt>

*Presence:* [1..1]

*Definition:* Provides the call amount that is agreed and that will result in a collateral movement.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910



**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.1.2 MovementDirection <MvmntDrctn>**

*Presence:* [0..\*]

*Definition:* Provides the collateral movement direction that is a delivery and optionally a return, or a return only.

**MovementDirection** <MvmntDrctn> contains one of the following **CollateralMovement6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			199
	<b>Deliver</b> <Dlvr>	[1..1]			203
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		205
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		206
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		206
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		206
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	206
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		207
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	208
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		209
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		209
	<b>Quantity</b> <Qty>	[1..1]	±	C15	209
	<b>Price</b> <Pric>	[0..1]	±		209
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	210
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		210
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	210
	<b>ValueDate</b> <ValDt>	[0..1]	Date		211
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		211
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		211
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		211
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		212
	<b>CashCollateral</b> <CshColl>	[0..*]			213
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		214
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		214
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	214
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		215

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		215
	<b>ValueDate</b> <ValDt>	[0..1]	Date		215
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		215
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	215
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		216
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	216
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		218
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		218
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	218
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	218
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			219
	<b>Description</b> <Desc>	[1..1]	Text		219
	<b>Quantity</b> <Qty>	[0..1]	±	C15	219
	<b>IssueDate</b> <IssDt>	[0..1]	±		220
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		220
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		220
	<b>Issuer</b> <Issr>	[0..1]			220
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	221
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		221
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			221
	<b>Name</b> <Nm>	[1..1]	Text		222
	<b>Address</b> <Adr>	[1..1]	±		222
	<b>ValueDate</b> <ValDt>	[0..1]	Date		222
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		222
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	222
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		223
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	223
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		223
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		224
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		224
	<b>Return</b> <Rtr>	[0..1]			224

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		226
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		227
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		227
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		227
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	227
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		228
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	229
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		230
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		230
	<b>Quantity</b> <Qty>	[1..1]	±	C15	230
	<b>Price</b> <Pric>	[0..1]	±		230
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	231
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		231
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	231
	<b>ValueDate</b> <ValDt>	[0..1]	Date		232
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		232
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		232
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		232
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		233
	<b>CashCollateral</b> <CshColl>	[0..*]			234
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		235
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		235
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		235
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	235
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		236
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		236
	<b>ValueDate</b> <ValDt>	[0..1]	Date		236
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		236

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	236
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		237
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	237
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		239
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		239
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	239
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			240
	<b>Description</b> <Desc>	[1..1]	Text		240
	<b>Quantity</b> <Qty>	[0..1]	±	C15	240
	<b>IssueDate</b> <IssDt>	[0..1]	±		241
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		241
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		241
	<b>Issuer</b> <Issr>	[0..1]			241
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	242
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		242
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			242
	<b>Name</b> <Nm>	[1..1]	Text		243
	<b>Address</b> <Adr>	[1..1]	±		243
	<b>ValueDate</b> <ValDt>	[0..1]	Date		243
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		243
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	243
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		244
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	244
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		244
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		245
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		245
Or}	<b>Return</b> <Rtr>	[1..1]			245
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		247
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		248
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		248

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		248
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	248
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		249
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	250
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		251
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		251
	<b>Quantity</b> <Qty>	[1..1]	±	C15	251
	<b>Price</b> <Pric>	[0..1]	±		251
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	252
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		252
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	252
	<b>ValueDate</b> <ValDt>	[0..1]	Date		253
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		253
	<b>BlockchainAddressOrWallet</b> <BlickChainAdrOrWllt>	[0..1]	±		253
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		253
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		254
	<b>CashCollateral</b> <CshColl>	[0..*]			255
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		256
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		256
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		256
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	256
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		257
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		257
	<b>ValueDate</b> <ValDt>	[0..1]	Date		257
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		257
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	257
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		258
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	258

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		260
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		260
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	260
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	260
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			261
	<b>Description</b> <Desc>	[1..1]	Text		261
	<b>Quantity</b> <Qty>	[0..1]	±	C15	261
	<b>IssueDate</b> <IsseDt>	[0..1]	±		262
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		262
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		262
	<b>Issuer</b> <Issr>	[0..1]			262
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	263
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		263
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			263
	<b>Name</b> <Nm>	[1..1]	Text		264
	<b>Address</b> <Adr>	[1..1]	±		264
	<b>ValueDate</b> <ValDt>	[0..1]	Date		264
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		264
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	264
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		265
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	265
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		265
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		266
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		266

#### 6.4.4.2.1.1.2.1 CollateralMovementDirection <CollMvmntDrctn>

*Presence:* [1..1]

*Definition:* Provides the collateral movement direction that is a delivery and optionally a return.

**CollateralMovementDirection** <CollMvmntDrctn> contains the following **CollateralMovement13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Deliver</b> <Dlv>	[1..1]			203
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		205
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		206
	<b>StandardSettlementInstructions</b> <StdSttlmInstr>	[0..1]	Text		206
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		206
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	206
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		207
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	208
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		209
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		209
	<b>Quantity</b> <Qty>	[1..1]	±	C15	209
	<b>Price</b> <Pric>	[0..1]	±		209
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	210
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		210
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	210
	<b>ValueDate</b> <ValDt>	[0..1]	Date		211
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		211
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		211
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		211
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		212
	<b>CashCollateral</b> <CshColl>	[0..*]			213
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		214
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		214
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	214
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		215
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		215
	<b>ValueDate</b> <ValDt>	[0..1]	Date		215



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		215
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	215
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		216
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	216
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		218
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		218
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	218
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	218
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			219
	<b>Description</b> <Desc>	[1..1]	Text		219
	<b>Quantity</b> <Qty>	[0..1]	±	C15	219
	<b>IssueDate</b> <IsseDt>	[0..1]	±		220
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		220
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		220
	<b>Issuer</b> <Issr>	[0..1]			220
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	221
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		221
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			221
	<b>Name</b> <Nm>	[1..1]	Text		222
	<b>Address</b> <Adr>	[1..1]	±		222
	<b>ValueDate</b> <ValDt>	[0..1]	Date		222
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		222
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	222
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		223
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	223
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		223
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		224
	<b>BlockchainAddressOrWallet</b> <BlickChainAdrOrWllt>	[0..1]	±		224
	<b>Return</b> <Rtr>	[0..1]			224
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		226
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		227

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		227
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		227
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	227
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		228
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	229
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		230
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		230
	<b>Quantity</b> <Qty>	[1..1]	±	C15	230
	<b>Price</b> <Pric>	[0..1]	±		230
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	231
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		231
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	231
	<b>ValueDate</b> <ValDt>	[0..1]	Date		232
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		232
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		232
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		232
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		233
	<b>CashCollateral</b> <CshColl>	[0..*]			234
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		235
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		235
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		235
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	235
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		236
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		236
	<b>ValueDate</b> <ValDt>	[0..1]	Date		236
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		236
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	236
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		237

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	237
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		239
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		239
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	239
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			240
	<b>Description</b> <Desc>	[1..1]	Text		240
	<b>Quantity</b> <Qty>	[0..1]	±	C15	240
	<b>IssueDate</b> <IssDt>	[0..1]	±		241
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		241
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		241
	<b>Issuer</b> <Issr>	[0..1]			241
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	242
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		242
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			242
	<b>Name</b> <Nm>	[1..1]	Text		243
	<b>Address</b> <Adr>	[1..1]	±		243
	<b>ValueDate</b> <ValDt>	[0..1]	Date		243
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		243
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	243
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		244
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	244
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		244
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		245
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		245

#### 6.4.4.2.1.1.2.1.1 Deliver <Dlvr>

*Presence:* [1..1]

*Definition:* Provides the collateral movement direction that is a delivery only.

**Deliver <Dlvr>** contains the following **Collateral55** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		205
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		206
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		206
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		206
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	206
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		207
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	208
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		209
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		209
	<b>Quantity</b> <Qty>	[1..1]	±	C15	209
	<b>Price</b> <Pric>	[0..1]	±		209
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	210
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		210
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	210
	<b>ValueDate</b> <ValDt>	[0..1]	Date		211
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		211
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		211
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		211
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		212
	<b>CashCollateral</b> <CshColl>	[0..*]			213
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		214
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		214
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	214
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		215
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		215
	<b>ValueDate</b> <ValDt>	[0..1]	Date		215
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		215
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	215

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		216
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	216
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		218
	<b>LetterOfCreditIdentification</b> <LtrOfCdtld>	[0..1]	Text		218
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	218
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	218
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			219
	<b>Description</b> <Desc>	[1..1]	Text		219
	<b>Quantity</b> <Qty>	[0..1]	±	C15	219
	<b>IssueDate</b> <IssDt>	[0..1]	±		220
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		220
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		220
	<b>Issuer</b> <Issr>	[0..1]			220
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	221
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		221
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			221
	<b>Name</b> <Nm>	[1..1]	Text		222
	<b>Address</b> <Adr>	[1..1]	±		222
	<b>ValueDate</b> <ValDt>	[0..1]	Date		222
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		222
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	222
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		223
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	223
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		223
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		224
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		224

#### 6.4.4.2.1.1.2.1.1.1 MarginCallRequestIdentification <MrgnCallReqId>

*Presence:* [1..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call request.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.1.2.1.1.2 MarginCallResponseIdentification <MrgnCallRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call response.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.1.2.1.1.3 StandardSettlementInstructions <StdSttlmInstrs>**

*Presence:* [0..1]

*Definition:* Specifies the standard settlement instructions.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.1.1.2.1.1.4 CollateralProposalResponseIdentification <CollPrpslRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.1.2.1.1.5 SecuritiesCollateral <SctiesColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is securities.

*Impacted by:* C20 "SafekeepingAccountOrBlockChainAddress1Rule", C23 "SafekeepingAccountOrBlockChainAddress2Rule"

**SecuritiesCollateral <SctiesColl>** contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		207
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	208
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		209
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		209
	<b>Quantity</b> <Qty>	[1..1]	±	C15	209
	<b>Price</b> <Pric>	[0..1]	±		209
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	210
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		210
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	210
	<b>ValueDate</b> <ValDt>	[0..1]	Date		211
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		211
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		211
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		211
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		212

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

#### 6.4.4.2.1.1.2.1.1.5.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.1.2.1.1.5.2 SecurityIdentification <Sctyld>***Presence:* [1..1]*Definition:* Identification of a security.*Impacted by:* C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C17 "ISINGuideline", C18 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"**SecurityIdentification <Sctyld>** contains the following elements (see "SecurityIdentification19" on page 821 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		822
	OtherIdentification <Othrld>	[0..*]			822
	Identification <Id>	[1..1]	Text		823
	Suffix <Sfx>	[0..1]	Text		823
	Type <Tp>	[1..1]	±		823
	Description <Desc>	[0..1]	Text		823

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
```



/ISIN Must be present  
Or /Description Must be present

#### 6.4.4.2.1.1.2.1.1.5.3 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

**MaturityDate <MtrtyDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 6.4.4.2.1.1.2.1.1.5.4 LimitedCoverageIndicator <LtdCvrgInd>

*Presence:* [0..1]

*Definition:* Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

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

#### 6.4.4.2.1.1.2.1.1.5.5 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities collateral.

*Impacted by:* [C15 "DigitalTokenUnitUsageRule"](#)

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

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

#### 6.4.4.2.1.1.2.1.1.5.6 Price <Pric>

*Presence:* [0..1]

*Definition:* Indicates the price of the security.

**Price <Pric>** contains the following elements (see "Price7" on page 879 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		879
	Value <Val>	[1..1]	±		879

#### 6.4.4.2.1.1.2.1.1.5.7 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.1.2.1.1.5.8 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### 6.4.4.2.1.1.2.1.1.5.9 CollateralValue <CollVal>

*Presence:* [0..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.1.2.1.1.5.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the securities taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.1.2.1.1.5.11 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.1.1.2.1.1.5.12 BlockchainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.1.1.2.1.1.5.13 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.1.1.2.1.1.5.14 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails205" on page 882 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		882
	SettlementParties <SttlmPties>	[0..1]			883
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	883
	Depository <Dpstry>	[1..1]			884
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	884
Or	NameAndAddress <NmAndAdr>	[1..1]	±		885
Or}	Country <Ctry>	[1..1]	CodeSet	C3	885
	Party1 <Pty1>	[1..1]	±	C1, C2	885
	Party2 <Pty2>	[0..1]	±	C21, C26	886
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	888
	Depository <Dpstry>	[1..1]			888
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	889
Or	NameAndAddress <NmAndAdr>	[1..1]	±		889
Or}	Country <Ctry>	[1..1]	CodeSet	C3	889
	Party1 <Pty1>	[1..1]	±	C1, C2	890
	Party2 <Pty2>	[0..1]	±	C21, C26	891
	CollateralOwnership <CollOwnrsh>	[1..1]			892
	Proprietary <Prtry>	[1..1]	Indicator		892
	ClientName <CIntNm>	[0..1]			892
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	893
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		893
Or}	NameAndAddress <NmAndAdr>	[1..1]			893
	Name <Nm>	[1..1]	Text		894
	Address <Adr>	[1..1]	±		894

#### 6.4.4.2.1.1.2.1.1.6 CashCollateral <CshColl>

*Presence:* [0..\*]

*Definition:* Collateral type is cash.

**CashCollateral <CshColl>** contains the following **CashCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		214
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		214
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	214
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		215
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		215
	<b>ValueDate</b> <ValDt>	[0..1]	Date		215
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		215
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	215
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		216

#### 6.4.4.2.1.1.2.1.1.6.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.1.2.1.1.6.2 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Provides the identification of the clearing member 's cash account.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 6.4.4.2.1.1.2.1.1.6.3 DepositAmount <DpstAmt>

*Presence:* [0..1]

*Definition:* Amount of the deposit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.1.2.1.1.6.4 DepositType <DpstTp>

*Presence:* [0..1]

*Definition:* Specifies whether the deposit is fixed term or call/notice.

*Datatype:* "DepositType1Code" on page 920

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

#### 6.4.4.2.1.1.2.1.1.6.5 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.1.2.1.1.6.6 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the cash taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.1.2.1.1.6.7 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.1.1.2.1.1.6.8 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **6.4.4.2.1.1.2.1.1.6.9 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### **6.4.4.2.1.1.2.1.1.7 OtherCollateral <OthrColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is other than securities or cash for example letter of credit.

*Impacted by:* C22 "SafekeepingAccountOrBlockChainAddress1Rule", C25 "SafekeepingAccountOrBlockChainAddress2Rule"



**OtherCollateral <OthrColl>** contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		218
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		218
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	218
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	218
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			219
	<b>Description</b> <Desc>	[1..1]	Text		219
	<b>Quantity</b> <Qty>	[0..1]	±	C15	219
	<b>IssueDate</b> <IssDt>	[0..1]	±		220
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		220
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		220
	<b>Issuer</b> <Issr>	[0..1]			220
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	221
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		221
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			221
	<b>Name</b> <Nm>	[1..1]	Text		222
	<b>Address</b> <Adr>	[1..1]	±		222
	<b>ValueDate</b> <ValDt>	[0..1]	Date		222
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		222
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	222
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		223
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	223
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		223
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		224
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		224

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
 /BlockchainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

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

#### 6.4.4.2.1.1.2.1.1.7.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.1.2.1.1.7.2 LetterOfCreditIdentification <LtrOfCdtId>

*Presence:* [0..1]

*Definition:* Provides the unique identification of the letter of credit.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.1.2.1.1.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

*Presence:* [0..1]

*Definition:* Amount of the letter/documentary credit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.1.2.1.1.7.4 GuaranteeAmount <GrntAmt>

*Presence:* [0..1]

*Definition:* Amount of the bank guarantee.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.1.2.1.1.7.5 OtherTypeOfCollateral <OthrTpOfColl>**

*Presence:* [0..1]

*Definition:* Provides a description and an amount of another type of collateral.

**OtherTypeOfCollateral <OthrTpOfColl>** contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Description &lt;Desc&gt;</b>	[1..1]	Text		219
	<b>Quantity &lt;Qty&gt;</b>	[0..1]	±	C15	219

**6.4.4.2.1.1.2.1.1.7.5.1 Description <Desc>**

*Presence:* [1..1]

*Definition:* Provides details about the collateral.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.1.1.2.1.1.7.5.2 Quantity <Qty>**

*Presence:* [0..1]

*Definition:* Quantity of other collateral.

*Impacted by:* C15 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

**Constraints**

- **DigitalTokenUnitUsageRule**

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

**6.4.4.2.1.1.2.1.1.7.6 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral was issued.

**IssueDate <IsseDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.1.1.2.1.1.7.7 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral expires.

**ExpiryDate <XpryDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.1.1.2.1.1.7.8 LimitedCoverageIndicator <LtdCvrgInd>**

*Presence:* [0..1]

*Definition:* Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

**6.4.4.2.1.1.2.1.1.7.9 Issuer <Issr>**

*Presence:* [0..1]

*Definition:* Party that issues the bank guarantee or letter of / documentary credit.

**Issuer <Issr>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	221
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		221
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			221
	<b>Name</b> <Nm>	[1..1]	Text		222
	<b>Address</b> <Adr>	[1..1]	±		222

#### 6.4.4.2.1.1.2.1.1.7.9.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 6.4.4.2.1.1.2.1.1.7.9.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 6.4.4.2.1.1.2.1.1.7.9.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		222
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		222

#### 6.4.4.2.1.1.2.1.1.7.9.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 6.4.4.2.1.1.2.1.1.7.9.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 6.4.4.2.1.1.2.1.1.7.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the other collateral when it was taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.1.2.1.1.7.11 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.1.1.2.1.1.7.12 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.1.2.1.1.7.13 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.1.1.2.1.1.7.14 CollateralValue <CollVal>**

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut, if any.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.1.2.1.1.7.15 SafekeepingPlace <SfkpgPlc>**

*Presence:* [0..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.1.1.2.1.7.16 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.1.1.2.1.7.17 BlockchainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "BlockchainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.1.1.2.1.2 Return <Rtr>

*Presence:* [0..1]

*Definition:* Provides the collateral movement direction that is a return only.



**Return <Rtr>** contains the following **Collateral54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		226
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		227
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		227
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		227
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	227
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		228
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	229
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		230
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		230
	<b>Quantity</b> <Qty>	[1..1]	±	C15	230
	<b>Price</b> <Pric>	[0..1]	±		230
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	231
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		231
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	231
	<b>ValueDate</b> <ValDt>	[0..1]	Date		232
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		232
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		232
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		232
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		233
	<b>CashCollateral</b> <CshColl>	[0..*]			234
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		235
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		235
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		235
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	235
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		236
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		236
	<b>ValueDate</b> <ValDt>	[0..1]	Date		236
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		236

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	236
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		237
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	237
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		239
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		239
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	239
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			240
	<b>Description</b> <Desc>	[1..1]	Text		240
	<b>Quantity</b> <Qty>	[0..1]	±	C15	240
	<b>IssueDate</b> <IssDt>	[0..1]	±		241
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		241
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		241
	<b>Issuer</b> <Issr>	[0..1]			241
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	242
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		242
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			242
	<b>Name</b> <Nm>	[1..1]	Text		243
	<b>Address</b> <Adr>	[1..1]	±		243
	<b>ValueDate</b> <ValDt>	[0..1]	Date		243
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		243
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	243
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		244
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	244
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		244
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		245
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		245

#### 6.4.4.2.1.1.2.1.2.1 MarginCallRequestIdentification <MrgnCallReqId>

*Presence:* [1..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call request.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.1.2.1.2.2 MarginCallResponseIdentification <MrgnCallRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call response.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.1.2.1.2.3 StandardSettlementInstructions <StdSttlmInstrs>**

*Presence:* [0..1]

*Definition:* Specifies the standard settlement instructions.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.1.1.2.1.2.4 CollateralProposalResponseIdentification <CollPrpslRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.1.2.1.2.5 SecuritiesCollateral <SctiesColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is securities.

*Impacted by:* C20 "SafekeepingAccountOrBlockChainAddress1Rule", C23 "SafekeepingAccountOrBlockChainAddress2Rule"

**SecuritiesCollateral <SctiesColl>** contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		228
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	229
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		230
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		230
	<b>Quantity</b> <Qty>	[1..1]	±	C15	230
	<b>Price</b> <Pric>	[0..1]	±		230
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	231
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		231
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	231
	<b>ValueDate</b> <ValDt>	[0..1]	Date		232
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		232
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllet>	[0..1]	±		232
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		232
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		233

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

#### 6.4.4.2.1.1.2.1.2.5.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.1.2.1.2.5.2 SecurityIdentification <Sctyld>***Presence:* [1..1]*Definition:* Identification of a security.*Impacted by:* C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C17 "ISINGuideline", C18 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"**SecurityIdentification <Sctyld>** contains the following elements (see "SecurityIdentification19" on page 821 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		822
	OtherIdentification <Othrld>	[0..*]			822
	Identification <Id>	[1..1]	Text		823
	Suffix <Sfx>	[0..1]	Text		823
	Type <Tp>	[1..1]	±		823
	Description <Desc>	[0..1]	Text		823

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
```

/ISIN Must be present  
Or /Description Must be present

#### 6.4.4.2.1.1.2.1.2.5.3 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

**MaturityDate <MtrtyDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 6.4.4.2.1.1.2.1.2.5.4 LimitedCoverageIndicator <LtdCvrgInd>

*Presence:* [0..1]

*Definition:* Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

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

#### 6.4.4.2.1.1.2.1.2.5.5 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities collateral.

*Impacted by:* [C15 "DigitalTokenUnitUsageRule"](#)

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

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

#### 6.4.4.2.1.1.2.1.2.5.6 Price <Pric>

*Presence:* [0..1]

*Definition:* Indicates the price of the security.

**Price <Pric>** contains the following elements (see "Price7" on page 879 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		879
	Value <Val>	[1..1]	±		879

#### 6.4.4.2.1.1.2.1.2.5.7 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.1.2.1.2.5.8 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### 6.4.4.2.1.1.2.1.2.5.9 CollateralValue <CollVal>

*Presence:* [0..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.1.2.1.2.5.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the securities taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.1.2.1.2.5.11 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.1.1.2.1.2.5.12 BlockchainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.1.1.2.1.2.5.13 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

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



**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.1.1.2.1.2.5.14 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails205" on page 882 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		882
	SettlementParties <SttlmPties>	[0..1]			883
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	883
	Depository <Dpstry>	[1..1]			884
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	884
Or	NameAndAddress <NmAndAdr>	[1..1]	±		885
Or}	Country <Ctry>	[1..1]	CodeSet	C3	885
	Party1 <Pty1>	[1..1]	±	C1, C2	885
	Party2 <Pty2>	[0..1]	±	C21, C26	886
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	888
	Depository <Dpstry>	[1..1]			888
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	889
Or	NameAndAddress <NmAndAdr>	[1..1]	±		889
Or}	Country <Ctry>	[1..1]	CodeSet	C3	889
	Party1 <Pty1>	[1..1]	±	C1, C2	890
	Party2 <Pty2>	[0..1]	±	C21, C26	891
	CollateralOwnership <CollOwnrsh>	[1..1]			892
	Proprietary <Prtry>	[1..1]	Indicator		892
	ClientName <CIntNm>	[0..1]			892
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	893
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		893
Or}	NameAndAddress <NmAndAdr>	[1..1]			893
	Name <Nm>	[1..1]	Text		894
	Address <Adr>	[1..1]	±		894

#### 6.4.4.2.1.1.2.1.2.6 CashCollateral <CshColl>

*Presence:* [0..\*]

*Definition:* Collateral type is cash.

**CashCollateral <CshColl>** contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification &lt;CollId&gt;</b>	[0..1]	Text		235
	<b>CashAccountIdentification &lt;CshAcctId&gt;</b>	[0..1]	±		235
	<b>ReturnExcess &lt;RtrXcss&gt;</b>	[0..1]	Indicator		235
	<b>DepositAmount &lt;DpstAmt&gt;</b>	[0..1]	Amount	C3, C10	235
	<b>DepositType &lt;DpstTp&gt;</b>	[0..1]	CodeSet		236
	<b>MaturityDate &lt;MtrtyDt&gt;</b>	[0..1]	Date		236
	<b>ValueDate &lt;ValDt&gt;</b>	[0..1]	Date		236
	<b>ExchangeRate &lt;XchgRate&gt;</b>	[0..1]	Rate		236
	<b>CollateralValue &lt;CollVal&gt;</b>	[1..1]	Amount	C3, C10	236
	<b>Haircut &lt;Hrcut&gt;</b>	[0..1]	Rate		237

#### 6.4.4.2.1.1.2.1.2.6.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.1.2.1.2.6.2 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Provides the identification of the clearing member 's cash account.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 6.4.4.2.1.1.2.1.2.6.3 ReturnExcess <RtrXcss>

*Presence:* [0..1]

*Definition:* Indicates whether excess of cash should be returned or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

#### 6.4.4.2.1.1.2.1.2.6.4 DepositAmount <DpstAmt>

*Presence:* [0..1]

*Definition:* Amount of the deposit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.1.2.1.2.6.5 DepositType <DpstTp>

*Presence:* [0..1]

*Definition:* Specifies whether the deposit is fixed term or call/notice.

*Datatype:* "DepositType1Code" on page 920

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

#### 6.4.4.2.1.1.2.1.2.6.6 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.1.2.1.2.6.7 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the cash taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.1.2.1.2.6.8 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.1.1.2.1.2.6.9 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.1.2.1.2.6.10 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.1.1.2.1.2.7 OtherCollateral <OthrColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is other than securities or cash for example letter of credit.

*Impacted by:* C22 "SafekeepingAccountOrBlockChainAddress1Rule", C25 "SafekeepingAccountOrBlockChainAddress2Rule"

**OtherCollateral <OthrColl>** contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		239
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		239
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	239
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	239
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			240
	<b>Description</b> <Desc>	[1..1]	Text		240
	<b>Quantity</b> <Qty>	[0..1]	±	C15	240
	<b>IssueDate</b> <IssDt>	[0..1]	±		241
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		241
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		241
	<b>Issuer</b> <Issr>	[0..1]			241
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	242
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		242
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			242
	<b>Name</b> <Nm>	[1..1]	Text		243
	<b>Address</b> <Adr>	[1..1]	±		243
	<b>ValueDate</b> <ValDt>	[0..1]	Date		243
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		243
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	243
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		244
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	244
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		244
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		245
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		245

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
 /BlockchainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

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

#### 6.4.4.2.1.1.2.1.2.7.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.1.2.1.2.7.2 LetterOfCreditIdentification <LtrOfCdtId>

*Presence:* [0..1]

*Definition:* Provides the unique identification of the letter of credit.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.1.2.1.2.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

*Presence:* [0..1]

*Definition:* Amount of the letter/documentary credit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.1.2.1.2.7.4 GuaranteeAmount <GrntAmt>

*Presence:* [0..1]

*Definition:* Amount of the bank guarantee.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.1.2.1.2.7.5 OtherTypeOfCollateral <OthrTpOfColl>**

*Presence:* [0..1]

*Definition:* Provides a description and an amount of another type of collateral.

**OtherTypeOfCollateral <OthrTpOfColl>** contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Description &lt;Desc&gt;</b>	[1..1]	Text		240
	<b>Quantity &lt;Qty&gt;</b>	[0..1]	±	C15	240

**6.4.4.2.1.1.2.1.2.7.5.1 Description <Desc>**

*Presence:* [1..1]

*Definition:* Provides details about the collateral.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.1.1.2.1.2.7.5.2 Quantity <Qty>**

*Presence:* [0..1]

*Definition:* Quantity of other collateral.

*Impacted by:* C15 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880



**Constraints**

- **DigitalTokenUnitUsageRule**

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

**6.4.4.2.1.1.2.1.2.7.6 IssueDate <IssDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral was issued.

**IssueDate <IssDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.1.1.2.1.2.7.7 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral expires.

**ExpiryDate <XpryDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.1.1.2.1.2.7.8 LimitedCoverageIndicator <LtdCvrgInd>**

*Presence:* [0..1]

*Definition:* Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

**6.4.4.2.1.1.2.1.2.7.9 Issuer <Issr>**

*Presence:* [0..1]

*Definition:* Party that issues the bank guarantee or letter of / documentary credit.

**Issuer <Issr>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	242
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		242
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			242
	<b>Name</b> <Nm>	[1..1]	Text		243
	<b>Address</b> <Adr>	[1..1]	±		243

#### 6.4.4.2.1.1.2.1.2.7.9.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 6.4.4.2.1.1.2.1.2.7.9.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 6.4.4.2.1.1.2.1.2.7.9.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		243
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		243

#### 6.4.4.2.1.1.2.1.2.7.9.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 6.4.4.2.1.1.2.1.2.7.9.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 6.4.4.2.1.1.2.1.2.7.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the other collateral when it was taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.1.2.1.2.7.11 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.1.1.2.1.2.7.12 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.1.2.1.2.7.13 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.1.1.2.1.2.7.14 CollateralValue <CollVal>**

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut, if any.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.1.2.1.2.7.15 SafekeepingPlace <SfkpgPlc>**

*Presence:* [0..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.1.1.2.1.2.7.16 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.1.1.2.1.2.7.17 BlockchainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "BlockchainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.1.1.2.2 Return <Rtr>

*Presence:* [1..1]

*Definition:* Provides the collateral movement direction that is a return only.

**Return <Rtr>** contains the following **Collateral54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		247
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		248
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		248
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		248
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	248
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		249
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	250
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		251
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		251
	<b>Quantity</b> <Qty>	[1..1]	±	C15	251
	<b>Price</b> <Pric>	[0..1]	±		251
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	252
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		252
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	252
	<b>ValueDate</b> <ValDt>	[0..1]	Date		253
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		253
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		253
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		253
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		254
	<b>CashCollateral</b> <CshColl>	[0..*]			255
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		256
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		256
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		256
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	256
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		257
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		257
	<b>ValueDate</b> <ValDt>	[0..1]	Date		257
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		257

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	257
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		258
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	258
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		260
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		260
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	260
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	260
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			261
	<b>Description</b> <Desc>	[1..1]	Text		261
	<b>Quantity</b> <Qty>	[0..1]	±	C15	261
	<b>IssueDate</b> <IssDt>	[0..1]	±		262
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		262
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		262
	<b>Issuer</b> <Issr>	[0..1]			262
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	263
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		263
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			263
	<b>Name</b> <Nm>	[1..1]	Text		264
	<b>Address</b> <Adr>	[1..1]	±		264
	<b>ValueDate</b> <ValDt>	[0..1]	Date		264
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		264
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	264
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		265
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	265
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		265
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		266
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		266

#### 6.4.4.2.1.1.2.2.1 MarginCallRequestIdentification <MrgnCallReqId>

*Presence:* [1..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call request.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.1.2.2.2 MarginCallResponseIdentification <MrgnCallRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call response.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.1.2.2.3 StandardSettlementInstructions <StdSttlmInstrs>**

*Presence:* [0..1]

*Definition:* Specifies the standard settlement instructions.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.1.1.2.2.4 CollateralProposalResponseIdentification <CollPrpslRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.1.2.2.5 SecuritiesCollateral <SctiesColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is securities.

*Impacted by:* C20 "SafekeepingAccountOrBlockChainAddress1Rule", C23 "SafekeepingAccountOrBlockChainAddress2Rule"



**SecuritiesCollateral <SctiesColl>** contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		249
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	250
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		251
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		251
	<b>Quantity</b> <Qty>	[1..1]	±	C15	251
	<b>Price</b> <Pric>	[0..1]	±		251
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	252
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		252
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	252
	<b>ValueDate</b> <ValDt>	[0..1]	Date		253
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		253
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllet>	[0..1]	±		253
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		253
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		254

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

#### 6.4.4.2.1.1.2.2.5.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.1.2.2.5.2 SecurityIdentification <Sctyld>***Presence:* [1..1]*Definition:* Identification of a security.*Impacted by:* C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C17 "ISINGuideline", C18 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"**SecurityIdentification <Sctyld>** contains the following elements (see "SecurityIdentification19" on page 821 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		822
	OtherIdentification <Othrlid>	[0..*]			822
	Identification <Id>	[1..1]	Text		823
	Suffix <Sfx>	[0..1]	Text		823
	Type <Tp>	[1..1]	±		823
	Description <Desc>	[0..1]	Text		823

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
```

/ISIN Must be present  
Or /Description Must be present

#### 6.4.4.2.1.1.2.2.5.3 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

**MaturityDate <MtrtyDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 6.4.4.2.1.1.2.2.5.4 LimitedCoverageIndicator <LtdCvrgInd>

*Presence:* [0..1]

*Definition:* Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

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

#### 6.4.4.2.1.1.2.2.5.5 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities collateral.

*Impacted by:* [C15 "DigitalTokenUnitUsageRule"](#)

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

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

#### 6.4.4.2.1.1.2.2.5.6 Price <Pric>

*Presence:* [0..1]

*Definition:* Indicates the price of the security.

**Price <Pric>** contains the following elements (see "Price7" on page 879 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		879
	Value <Val>	[1..1]	±		879

#### 6.4.4.2.1.1.2.2.5.7 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.1.2.2.5.8 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### 6.4.4.2.1.1.2.2.5.9 CollateralValue <CollVal>

*Presence:* [0..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.1.2.2.5.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the securities taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.1.2.2.5.11 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.1.1.2.2.5.12 BlockChainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.1.1.2.2.5.13 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.1.1.2.2.5.14 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails205" on page 882 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		882
	SettlementParties <SttlmPties>	[0..1]			883
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	883
	Depository <Dpstry>	[1..1]			884
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	884
Or	NameAndAddress <NmAndAdr>	[1..1]	±		885
Or}	Country <Ctry>	[1..1]	CodeSet	C3	885
	Party1 <Pty1>	[1..1]	±	C1, C2	885
	Party2 <Pty2>	[0..1]	±	C21, C26	886
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	888
	Depository <Dpstry>	[1..1]			888
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	889
Or	NameAndAddress <NmAndAdr>	[1..1]	±		889
Or}	Country <Ctry>	[1..1]	CodeSet	C3	889
	Party1 <Pty1>	[1..1]	±	C1, C2	890
	Party2 <Pty2>	[0..1]	±	C21, C26	891
	CollateralOwnership <CollOwnrsh>	[1..1]			892
	Proprietary <Prtry>	[1..1]	Indicator		892
	ClientName <CIntNm>	[0..1]			892
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	893
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		893
Or}	NameAndAddress <NmAndAdr>	[1..1]			893
	Name <Nm>	[1..1]	Text		894
	Address <Adr>	[1..1]	±		894

#### 6.4.4.2.1.1.2.2.6 CashCollateral <CshColl>

*Presence:* [0..\*]

*Definition:* Collateral type is cash.

**CashCollateral <CshColl>** contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification &lt;CollId&gt;</b>	[0..1]	Text		256
	<b>CashAccountIdentification &lt;CshAcctId&gt;</b>	[0..1]	±		256
	<b>ReturnExcess &lt;RtrXcss&gt;</b>	[0..1]	Indicator		256
	<b>DepositAmount &lt;DpstAmt&gt;</b>	[0..1]	Amount	C3, C10	256
	<b>DepositType &lt;DpstTp&gt;</b>	[0..1]	CodeSet		257
	<b>MaturityDate &lt;MtrtyDt&gt;</b>	[0..1]	Date		257
	<b>ValueDate &lt;ValDt&gt;</b>	[0..1]	Date		257
	<b>ExchangeRate &lt;XchgRate&gt;</b>	[0..1]	Rate		257
	<b>CollateralValue &lt;CollVal&gt;</b>	[1..1]	Amount	C3, C10	257
	<b>Haircut &lt;Hrcut&gt;</b>	[0..1]	Rate		258

#### 6.4.4.2.1.1.2.2.6.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.1.2.2.6.2 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Provides the identification of the clearing member 's cash account.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 6.4.4.2.1.1.2.2.6.3 ReturnExcess <RtrXcss>

*Presence:* [0..1]

*Definition:* Indicates whether excess of cash should be returned or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

#### 6.4.4.2.1.1.2.2.6.4 DepositAmount <DpstAmt>

*Presence:* [0..1]

*Definition:* Amount of the deposit.



*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.1.2.2.6.5 DepositType <DpstTp>

*Presence:* [0..1]

*Definition:* Specifies whether the deposit is fixed term or call/notice.

*Datatype:* "DepositType1Code" on page 920

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

#### 6.4.4.2.1.1.2.2.6.6 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.1.2.2.6.7 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the cash taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.1.2.2.6.8 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.1.1.2.2.6.9 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.1.2.2.6.10 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.1.1.2.2.7 OtherCollateral <OthrColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is other than securities or cash for example letter of credit.

*Impacted by:* C22 "SafekeepingAccountOrBlockChainAddress1Rule", C25 "SafekeepingAccountOrBlockChainAddress2Rule"

**OtherCollateral <OthrColl>** contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		260
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		260
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	260
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	260
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			261
	<b>Description</b> <Desc>	[1..1]	Text		261
	<b>Quantity</b> <Qty>	[0..1]	±	C15	261
	<b>IssueDate</b> <IssDt>	[0..1]	±		262
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		262
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		262
	<b>Issuer</b> <Issr>	[0..1]			262
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	263
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		263
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			263
	<b>Name</b> <Nm>	[1..1]	Text		264
	<b>Address</b> <Adr>	[1..1]	±		264
	<b>ValueDate</b> <ValDt>	[0..1]	Date		264
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		264
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	264
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		265
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	265
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		265
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		266
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		266

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
 /BlockchainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

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

#### 6.4.4.2.1.1.2.2.7.1 CollateralIdentification <ColldId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.1.2.2.7.2 LetterOfCreditIdentification <LtrOfCdtId>

*Presence:* [0..1]

*Definition:* Provides the unique identification of the letter of credit.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.1.2.2.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

*Presence:* [0..1]

*Definition:* Amount of the letter/documentary credit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.1.2.2.7.4 GuaranteeAmount <GrntAmt>

*Presence:* [0..1]

*Definition:* Amount of the bank guarantee.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.1.2.2.7.5 OtherTypeOfCollateral <OthrTpOfColl>**

*Presence:* [0..1]

*Definition:* Provides a description and an amount of another type of collateral.

**OtherTypeOfCollateral <OthrTpOfColl>** contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Description</b> <Desc>	[1..1]	Text		261
	<b>Quantity</b> <Qty>	[0..1]	±	C15	261

**6.4.4.2.1.1.2.2.7.5.1 Description <Desc>**

*Presence:* [1..1]

*Definition:* Provides details about the collateral.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.1.1.2.2.7.5.2 Quantity <Qty>**

*Presence:* [0..1]

*Definition:* Quantity of other collateral.

*Impacted by:* C15 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

**Constraints**

- **DigitalTokenUnitUsageRule**

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

**6.4.4.2.1.1.2.2.7.6 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral was issued.

**IssueDate <IsseDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.1.1.2.2.7.7 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral expires.

**ExpiryDate <XpryDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.1.1.2.2.7.8 LimitedCoverageIndicator <LtdCvrgInd>**

*Presence:* [0..1]

*Definition:* Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

**6.4.4.2.1.1.2.2.7.9 Issuer <Issr>**

*Presence:* [0..1]

*Definition:* Party that issues the bank guarantee or letter of / documentary credit.

**Issuer <Issr>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	263
Or	<b>ProprietaryIdentification</b> <Prtryld>	[1..1]	±		263
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			263
	<b>Name</b> <Nm>	[1..1]	Text		264
	<b>Address</b> <Adr>	[1..1]	±		264

#### 6.4.4.2.1.1.2.2.7.9.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 6.4.4.2.1.1.2.2.7.9.2 ProprietaryIdentification <Prtryld>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <Prtryld>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 6.4.4.2.1.1.2.2.7.9.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		264
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		264

#### 6.4.4.2.1.1.2.2.7.9.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 6.4.4.2.1.1.2.2.7.9.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 6.4.4.2.1.1.2.2.7.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the other collateral when it was taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.1.2.2.7.11 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.1.1.2.2.7.12 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910



**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.1.2.2.7.13 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.1.1.2.2.7.14 CollateralValue <CollVal>**

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut, if any.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.1.2.2.7.15 SafekeepingPlace <SfkpgPlc>**

*Presence:* [0..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.1.1.2.2.7.16 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.1.1.2.2.7.17 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "BlockchainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.1.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

*Presence:* [0..1]

*Definition:* Provides details about the proposal for the segregated independent amount.

**SegregatedIndependentAmount** <SgrtdIndpdntAmt> contains the following **CollateralMovement12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreedAmount</b> <AgrdAmt>	[1..1]	Amount	C3, C10	272
	<b>MovementDirection</b> <MvmntDrctn>	[0..*]			273
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			279
	<b>Deliver</b> <Dlvr>	[1..1]			283
	<b>MarginCallRequestIdentification</b> <MrgnCallReqlId>	[1..1]	Text		285
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		286
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		286
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		286
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	286
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		287
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	288
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		289
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		289
	<b>Quantity</b> <Qty>	[1..1]	±	C15	289
	<b>Price</b> <Pric>	[0..1]	±		289
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	290
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		290
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	290
	<b>ValueDate</b> <ValDt>	[0..1]	Date		291
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		291
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		291
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		291
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		292
	<b>CashCollateral</b> <CshColl>	[0..*]			293
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		294
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		294

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	294
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		295
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		295
	<b>ValueDate</b> <ValDt>	[0..1]	Date		295
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		295
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	295
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		296
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	296
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		298
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		298
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	298
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	298
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			299
	<b>Description</b> <Desc>	[1..1]	Text		299
	<b>Quantity</b> <Qty>	[0..1]	±	C15	299
	<b>IssueDate</b> <IssseDt>	[0..1]	±		300
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		300
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		300
	<b>Issuer</b> <Issr>	[0..1]			300
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	301
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		301
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			301
	<b>Name</b> <Nm>	[1..1]	Text		302
	<b>Address</b> <Adr>	[1..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	Date		302
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		302
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	302
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		303
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	303
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		303
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		304

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		304
	<b>Return</b> <Rtr>	[0..1]			304
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		306
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		307
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		307
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		307
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	307
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		308
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	309
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		310
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		310
	<b>Quantity</b> <Qty>	[1..1]	±	C15	310
	<b>Price</b> <Pric>	[0..1]	±		310
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	311
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		311
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	311
	<b>ValueDate</b> <ValDt>	[0..1]	Date		312
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		312
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		312
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		312
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		313
	<b>CashCollateral</b> <CshColl>	[0..*]			314
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		315
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		315
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		315
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	315
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		316
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		316

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValueDate</b> <ValDt>	[0..1]	Date		316
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		316
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	316
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		317
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	317
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		319
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		319
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	319
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	319
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			320
	<b>Description</b> <Desc>	[1..1]	Text		320
	<b>Quantity</b> <Qty>	[0..1]	±	C15	320
	<b>IssueDate</b> <IsseDt>	[0..1]	±		321
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		321
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		321
	<b>Issuer</b> <Issr>	[0..1]			321
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	322
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		322
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			322
	<b>Name</b> <Nm>	[1..1]	Text		323
	<b>Address</b> <Adr>	[1..1]	±		323
	<b>ValueDate</b> <ValDt>	[0..1]	Date		323
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		323
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	323
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		324
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	324
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		324
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		325
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		325
Or}	<b>Return</b> <Rtr>	[1..1]			325
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		327

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		328
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		328
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		328
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	328
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		329
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	330
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		331
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		331
	<b>Quantity</b> <Qty>	[1..1]	±	C15	331
	<b>Price</b> <Pric>	[0..1]	±		331
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	332
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		332
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	332
	<b>ValueDate</b> <ValDt>	[0..1]	Date		333
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		333
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		333
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		333
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		334
	<b>CashCollateral</b> <CshColl>	[0..*]			335
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		336
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		336
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		336
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	336
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		337
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		337
	<b>ValueDate</b> <ValDt>	[0..1]	Date		337
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		337
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	337

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		338
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	338
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		340
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		340
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	340
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	340
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			341
	<b>Description</b> <Desc>	[1..1]	Text		341
	<b>Quantity</b> <Qty>	[0..1]	±	C15	341
	<b>IssueDate</b> <IssDt>	[0..1]	±		342
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		342
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		342
	<b>Issuer</b> <Issr>	[0..1]			342
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	343
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		343
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			343
	<b>Name</b> <Nm>	[1..1]	Text		344
	<b>Address</b> <Adr>	[1..1]	±		344
	<b>ValueDate</b> <ValDt>	[0..1]	Date		344
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		344
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	344
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		345
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	345
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		345
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		346
	<b>BlockchainAddressOrWallet</b> <BkchainAdrOrWlt>	[0..1]	±		346

#### 6.4.4.2.1.2.1 AgreedAmount <AgrdAmt>

*Presence:* [1..1]

*Definition:* Provides the call amount that is agreed and that will result in a collateral movement.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910



**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.2.2 MovementDirection <MvmntDrctn>**

*Presence:* [0..\*]

*Definition:* Provides the collateral movement direction that is a delivery and optionally a return, or a return only.

**MovementDirection** <MvmntDrctn> contains one of the following **CollateralMovement6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			279
	<b>Deliver</b> <Dlvr>	[1..1]			283
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		285
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		286
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		286
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		286
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	286
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		287
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	288
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		289
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		289
	<b>Quantity</b> <Qty>	[1..1]	±	C15	289
	<b>Price</b> <Pric>	[0..1]	±		289
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	290
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		290
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	290
	<b>ValueDate</b> <ValDt>	[0..1]	Date		291
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		291
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		291
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		291
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		292
	<b>CashCollateral</b> <CshColl>	[0..*]			293
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		294
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		294
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	294
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		295

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		295
	<b>ValueDate</b> <ValDt>	[0..1]	Date		295
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		295
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	295
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		296
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	296
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		298
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		298
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	298
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	298
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			299
	<b>Description</b> <Desc>	[1..1]	Text		299
	<b>Quantity</b> <Qty>	[0..1]	±	C15	299
	<b>IssueDate</b> <IssDt>	[0..1]	±		300
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		300
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		300
	<b>Issuer</b> <Issr>	[0..1]			300
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	301
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		301
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			301
	<b>Name</b> <Nm>	[1..1]	Text		302
	<b>Address</b> <Adr>	[1..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	Date		302
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		302
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	302
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		303
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	303
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		303
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		304
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		304
	<b>Return</b> <Rtr>	[0..1]			304

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		306
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		307
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		307
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		307
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	307
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		308
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	309
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		310
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		310
	<b>Quantity</b> <Qty>	[1..1]	±	C15	310
	<b>Price</b> <Pric>	[0..1]	±		310
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	311
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		311
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	311
	<b>ValueDate</b> <ValDt>	[0..1]	Date		312
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		312
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		312
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		312
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		313
	<b>CashCollateral</b> <CshColl>	[0..*]			314
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		315
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		315
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		315
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	315
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		316
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		316
	<b>ValueDate</b> <ValDt>	[0..1]	Date		316
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		316

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	316
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		317
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	317
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		319
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		319
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	319
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	319
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			320
	<b>Description</b> <Desc>	[1..1]	Text		320
	<b>Quantity</b> <Qty>	[0..1]	±	C15	320
	<b>IssueDate</b> <IssDt>	[0..1]	±		321
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		321
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		321
	<b>Issuer</b> <Issr>	[0..1]			321
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	322
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		322
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			322
	<b>Name</b> <Nm>	[1..1]	Text		323
	<b>Address</b> <Adr>	[1..1]	±		323
	<b>ValueDate</b> <ValDt>	[0..1]	Date		323
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		323
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	323
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		324
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	324
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		324
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		325
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		325
Or}	<b>Return</b> <Rtr>	[1..1]			325
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		327
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		328
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		328

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		328
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	328
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		329
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	330
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		331
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		331
	<b>Quantity</b> <Qty>	[1..1]	±	C15	331
	<b>Price</b> <Pric>	[0..1]	±		331
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	332
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		332
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	332
	<b>ValueDate</b> <ValDt>	[0..1]	Date		333
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		333
	<b>BlockchainAddressOrWallet</b> <BlickChainAdrOrWllt>	[0..1]	±		333
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		333
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		334
	<b>CashCollateral</b> <CshColl>	[0..*]			335
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		336
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		336
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		336
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	336
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		337
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		337
	<b>ValueDate</b> <ValDt>	[0..1]	Date		337
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		337
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	337
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		338
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	338

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		340
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		340
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	340
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	340
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			341
	<b>Description</b> <Desc>	[1..1]	Text		341
	<b>Quantity</b> <Qty>	[0..1]	±	C15	341
	<b>IssueDate</b> <IsseDt>	[0..1]	±		342
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		342
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		342
	<b>Issuer</b> <Issr>	[0..1]			342
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	343
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		343
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			343
	<b>Name</b> <Nm>	[1..1]	Text		344
	<b>Address</b> <Adr>	[1..1]	±		344
	<b>ValueDate</b> <ValDt>	[0..1]	Date		344
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		344
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	344
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		345
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	345
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		345
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		346
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		346

#### 6.4.4.2.1.2.2.1 CollateralMovementDirection <CollMvmntDrctn>

*Presence:* [1..1]

*Definition:* Provides the collateral movement direction that is a delivery and optionally a return.

**CollateralMovementDirection** <CollMvmntDrctn> contains the following **CollateralMovement13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Deliver</b> <Dlv>	[1..1]			283
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		285
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		286
	<b>StandardSettlementInstructions</b> <StdSttlmInstr>	[0..1]	Text		286
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		286
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	286
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		287
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	288
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		289
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		289
	<b>Quantity</b> <Qty>	[1..1]	±	C15	289
	<b>Price</b> <Pric>	[0..1]	±		289
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	290
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		290
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	290
	<b>ValueDate</b> <ValDt>	[0..1]	Date		291
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		291
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		291
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		291
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		292
	<b>CashCollateral</b> <CshColl>	[0..*]			293
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		294
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		294
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	294
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		295
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		295
	<b>ValueDate</b> <ValDt>	[0..1]	Date		295



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		295
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	295
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		296
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	296
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		298
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		298
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	298
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	298
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			299
	<b>Description</b> <Desc>	[1..1]	Text		299
	<b>Quantity</b> <Qty>	[0..1]	±	C15	299
	<b>IssueDate</b> <IsseDt>	[0..1]	±		300
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		300
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		300
	<b>Issuer</b> <Issr>	[0..1]			300
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	301
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		301
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			301
	<b>Name</b> <Nm>	[1..1]	Text		302
	<b>Address</b> <Adr>	[1..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	Date		302
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		302
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	302
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		303
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	303
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		303
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		304
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		304
	<b>Return</b> <Rtr>	[0..1]			304
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		306
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		307

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		307
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		307
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	307
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		308
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	309
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		310
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		310
	<b>Quantity</b> <Qty>	[1..1]	±	C15	310
	<b>Price</b> <Pric>	[0..1]	±		310
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	311
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		311
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	311
	<b>ValueDate</b> <ValDt>	[0..1]	Date		312
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		312
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		312
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		312
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		313
	<b>CashCollateral</b> <CshColl>	[0..*]			314
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		315
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		315
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		315
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	315
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		316
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		316
	<b>ValueDate</b> <ValDt>	[0..1]	Date		316
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		316
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	316
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		317

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	317
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		319
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		319
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	319
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	319
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			320
	<b>Description</b> <Desc>	[1..1]	Text		320
	<b>Quantity</b> <Qty>	[0..1]	±	C15	320
	<b>IssueDate</b> <IssDt>	[0..1]	±		321
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		321
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		321
	<b>Issuer</b> <Issr>	[0..1]			321
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	322
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		322
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			322
	<b>Name</b> <Nm>	[1..1]	Text		323
	<b>Address</b> <Adr>	[1..1]	±		323
	<b>ValueDate</b> <ValDt>	[0..1]	Date		323
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		323
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	323
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		324
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	324
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		324
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		325
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		325

#### 6.4.4.2.1.2.2.1.1 Deliver <Dlvr>

*Presence:* [1..1]

*Definition:* Provides the collateral movement direction that is a delivery only.

**Deliver <Dlvr>** contains the following **Collateral55** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		285
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		286
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		286
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		286
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	286
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		287
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	288
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		289
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		289
	<b>Quantity</b> <Qty>	[1..1]	±	C15	289
	<b>Price</b> <Pric>	[0..1]	±		289
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	290
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		290
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	290
	<b>ValueDate</b> <ValDt>	[0..1]	Date		291
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		291
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		291
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		291
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		292
	<b>CashCollateral</b> <CshColl>	[0..*]			293
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		294
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		294
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	294
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		295
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		295
	<b>ValueDate</b> <ValDt>	[0..1]	Date		295
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		295
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	295

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		296
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	296
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		298
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		298
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	298
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	298
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			299
	<b>Description</b> <Desc>	[1..1]	Text		299
	<b>Quantity</b> <Qty>	[0..1]	±	C15	299
	<b>IssueDate</b> <IssDt>	[0..1]	±		300
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		300
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		300
	<b>Issuer</b> <Issr>	[0..1]			300
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	301
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		301
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			301
	<b>Name</b> <Nm>	[1..1]	Text		302
	<b>Address</b> <Adr>	[1..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	Date		302
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		302
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	302
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		303
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	303
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		303
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		304
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		304

#### 6.4.4.2.1.2.2.1.1 MarginCallRequestIdentification <MrgnCallReqId>

*Presence:* [1..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call request.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.2.2.1.1.2 MarginCallResponseIdentification <MrgnCallRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call response.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.2.2.1.1.3 StandardSettlementInstructions <StdSttlmInstrs>**

*Presence:* [0..1]

*Definition:* Specifies the standard settlement instructions.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.1.2.2.1.1.4 CollateralProposalResponseIdentification <CollPrpslRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.2.2.1.1.5 SecuritiesCollateral <SctiesColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is securities.

*Impacted by:* C20 "SafekeepingAccountOrBlockChainAddress1Rule", C23 "SafekeepingAccountOrBlockChainAddress2Rule"

**SecuritiesCollateral <SctiesColl>** contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		287
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	288
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		289
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		289
	<b>Quantity</b> <Qty>	[1..1]	±	C15	289
	<b>Price</b> <Pric>	[0..1]	±		289
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	290
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		290
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	290
	<b>ValueDate</b> <ValDt>	[0..1]	Date		291
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		291
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllet>	[0..1]	±		291
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		291
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		292

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

#### 6.4.4.2.1.2.2.1.1.5.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.2.2.1.1.5.2 SecurityIdentification <Sctyld>**

*Presence:* [1..1]

*Definition:* Identification of a security.

*Impacted by:* C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C17 "ISINGuideline", C18 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"

**SecurityIdentification <Sctyld>** contains the following elements (see "SecurityIdentification19" on page 821 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		822
	OtherIdentification <Othrld>	[0..*]			822
	Identification <Id>	[1..1]	Text		823
	Suffix <Sfx>	[0..1]	Text		823
	Type <Tp>	[1..1]	±		823
	Description <Desc>	[0..1]	Text		823

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
```



/ISIN Must be present  
Or /Description Must be present

#### 6.4.4.2.1.2.2.1.1.5.3 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

**MaturityDate <MtrtyDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 6.4.4.2.1.2.2.1.1.5.4 LimitedCoverageIndicator <LtdCvrgInd>

*Presence:* [0..1]

*Definition:* Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

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

#### 6.4.4.2.1.2.2.1.1.5.5 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities collateral.

*Impacted by:* [C15 "DigitalTokenUnitUsageRule"](#)

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

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

#### 6.4.4.2.1.2.2.1.1.5.6 Price <Pric>

*Presence:* [0..1]

*Definition:* Indicates the price of the security.

**Price <Pric>** contains the following elements (see "Price7" on page 879 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		879
	Value <Val>	[1..1]	±		879

#### 6.4.4.2.1.2.2.1.1.5.7 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.2.2.1.1.5.8 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### 6.4.4.2.1.2.2.1.1.5.9 CollateralValue <CollVal>

*Presence:* [0..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.2.2.1.1.5.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the securities taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.2.2.1.1.5.11 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.1.2.2.1.1.5.12 BlockchainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.1.2.2.1.1.5.13 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.1.2.2.1.1.5.14 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails205" on page 882 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		882
	SettlementParties <SttlmPties>	[0..1]			883
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	883
	Depository <Dpstry>	[1..1]			884
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	884
Or	NameAndAddress <NmAndAdr>	[1..1]	±		885
Or}	Country <Ctry>	[1..1]	CodeSet	C3	885
	Party1 <Pty1>	[1..1]	±	C1, C2	885
	Party2 <Pty2>	[0..1]	±	C21, C26	886
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	888
	Depository <Dpstry>	[1..1]			888
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	889
Or	NameAndAddress <NmAndAdr>	[1..1]	±		889
Or}	Country <Ctry>	[1..1]	CodeSet	C3	889
	Party1 <Pty1>	[1..1]	±	C1, C2	890
	Party2 <Pty2>	[0..1]	±	C21, C26	891
	CollateralOwnership <CollOwnrsh>	[1..1]			892
	Proprietary <Prtry>	[1..1]	Indicator		892
	ClientName <CIntNm>	[0..1]			892
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	893
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		893
Or}	NameAndAddress <NmAndAdr>	[1..1]			893
	Name <Nm>	[1..1]	Text		894
	Address <Adr>	[1..1]	±		894

#### 6.4.4.2.1.2.2.1.1.6 CashCollateral <CshColl>

*Presence:* [0..\*]

*Definition:* Collateral type is cash.

**CashCollateral <CshColl>** contains the following **CashCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		294
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		294
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	294
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		295
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		295
	<b>ValueDate</b> <ValDt>	[0..1]	Date		295
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		295
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	295
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		296

#### 6.4.4.2.1.2.2.1.1.6.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.2.2.1.1.6.2 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Provides the identification of the clearing member 's cash account.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 6.4.4.2.1.2.2.1.1.6.3 DepositAmount <DpstAmt>

*Presence:* [0..1]

*Definition:* Amount of the deposit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.2.2.1.1.6.4 DepositType <DpstTp>

*Presence:* [0..1]

*Definition:* Specifies whether the deposit is fixed term or call/notice.

*Datatype:* "DepositType1Code" on page 920

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

#### 6.4.4.2.1.2.2.1.1.6.5 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.2.2.1.1.6.6 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the cash taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.2.2.1.1.6.7 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.1.2.2.1.1.6.8 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **6.4.4.2.1.2.2.1.1.6.9 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### **6.4.4.2.1.2.2.1.1.7 OtherCollateral <OthrColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is other than securities or cash for example letter of credit.

*Impacted by:* C22 "SafekeepingAccountOrBlockChainAddress1Rule", C25 "SafekeepingAccountOrBlockChainAddress2Rule"



**OtherCollateral <OthrColl>** contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		298
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		298
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	298
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	298
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			299
	<b>Description</b> <Desc>	[1..1]	Text		299
	<b>Quantity</b> <Qty>	[0..1]	±	C15	299
	<b>IssueDate</b> <IssDt>	[0..1]	±		300
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		300
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		300
	<b>Issuer</b> <Issr>	[0..1]			300
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	301
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		301
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			301
	<b>Name</b> <Nm>	[1..1]	Text		302
	<b>Address</b> <Adr>	[1..1]	±		302
	<b>ValueDate</b> <ValDt>	[0..1]	Date		302
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		302
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	302
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		303
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	303
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		303
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		304
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		304

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
 /BlockchainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

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

#### 6.4.4.2.1.2.2.1.1.7.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.2.2.1.1.7.2 LetterOfCreditIdentification <LtrOfCdtId>

*Presence:* [0..1]

*Definition:* Provides the unique identification of the letter of credit.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.2.2.1.1.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

*Presence:* [0..1]

*Definition:* Amount of the letter/documentary credit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.2.2.1.1.7.4 GuaranteeAmount <GrntAmt>

*Presence:* [0..1]

*Definition:* Amount of the bank guarantee.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.2.2.1.1.7.5 OtherTypeOfCollateral <OthrTpOfColl>**

*Presence:* [0..1]

*Definition:* Provides a description and an amount of another type of collateral.

**OtherTypeOfCollateral <OthrTpOfColl>** contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Description</b> <Desc>	[1..1]	Text		299
	<b>Quantity</b> <Qty>	[0..1]	±	C15	299

**6.4.4.2.1.2.2.1.1.7.5.1 Description <Desc>**

*Presence:* [1..1]

*Definition:* Provides details about the collateral.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.1.2.2.1.1.7.5.2 Quantity <Qty>**

*Presence:* [0..1]

*Definition:* Quantity of other collateral.

*Impacted by:* C15 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

**Constraints**

- **DigitalTokenUnitUsageRule**

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

**6.4.4.2.1.2.2.1.1.7.6 IssueDate <IssDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral was issued.

**IssueDate <IssDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.1.2.2.1.1.7.7 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral expires.

**ExpiryDate <XpryDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.1.2.2.1.1.7.8 LimitedCoverageIndicator <LtdCvrgInd>**

*Presence:* [0..1]

*Definition:* Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

**6.4.4.2.1.2.2.1.1.7.9 Issuer <Issr>**

*Presence:* [0..1]

*Definition:* Party that issues the bank guarantee or letter of / documentary credit.

**Issuer <Issr>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	301
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		301
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			301
	<b>Name</b> <Nm>	[1..1]	Text		302
	<b>Address</b> <Adr>	[1..1]	±		302

#### 6.4.4.2.1.2.2.1.1.7.9.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 6.4.4.2.1.2.2.1.1.7.9.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 6.4.4.2.1.2.2.1.1.7.9.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		302
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		302

#### 6.4.4.2.1.2.2.1.1.7.9.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 6.4.4.2.1.2.2.1.1.7.9.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 6.4.4.2.1.2.2.1.1.7.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the other collateral when it was taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.2.2.1.1.7.11 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.1.2.2.1.1.7.12 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.2.2.1.1.7.13 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.1.2.2.1.1.7.14 CollateralValue <CollVal>**

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut, if any.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.2.2.1.1.7.15 SafekeepingPlace <SfkpgPlc>**

*Presence:* [0..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.1.2.2.1.7.16 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.1.2.2.1.7.17 BlockchainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "BlockchainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.1.2.2.1.2 Return <Rtr>

*Presence:* [0..1]

*Definition:* Provides the collateral movement direction that is a return only.



**Return <Rtr>** contains the following **Collateral54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		306
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		307
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		307
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		307
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	307
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		308
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	309
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		310
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		310
	<b>Quantity</b> <Qty>	[1..1]	±	C15	310
	<b>Price</b> <Pric>	[0..1]	±		310
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	311
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		311
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	311
	<b>ValueDate</b> <ValDt>	[0..1]	Date		312
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		312
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		312
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		312
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		313
	<b>CashCollateral</b> <CshColl>	[0..*]			314
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		315
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		315
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		315
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	315
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		316
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		316
	<b>ValueDate</b> <ValDt>	[0..1]	Date		316
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		316

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	316
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		317
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	317
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		319
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		319
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	319
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	319
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			320
	<b>Description</b> <Desc>	[1..1]	Text		320
	<b>Quantity</b> <Qty>	[0..1]	±	C15	320
	<b>IssueDate</b> <IssDt>	[0..1]	±		321
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		321
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		321
	<b>Issuer</b> <Issr>	[0..1]			321
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	322
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		322
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			322
	<b>Name</b> <Nm>	[1..1]	Text		323
	<b>Address</b> <Adr>	[1..1]	±		323
	<b>ValueDate</b> <ValDt>	[0..1]	Date		323
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		323
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	323
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		324
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	324
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		324
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		325
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		325

#### 6.4.4.2.1.2.2.1.2.1 MarginCallRequestIdentification <MrgnCallReqId>

*Presence:* [1..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call request.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.2.2.1.2.2 MarginCallResponseIdentification <MrgnCallRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call response.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.2.2.1.2.3 StandardSettlementInstructions <StdSttlmInstrs>**

*Presence:* [0..1]

*Definition:* Specifies the standard settlement instructions.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.1.2.2.1.2.4 CollateralProposalResponseIdentification <CollPrpslRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.2.2.1.2.5 SecuritiesCollateral <SctiesColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is securities.

*Impacted by:* C20 "SafekeepingAccountOrBlockChainAddress1Rule", C23 "SafekeepingAccountOrBlockChainAddress2Rule"

**SecuritiesCollateral <SctiesColl>** contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		308
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	309
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		310
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		310
	<b>Quantity</b> <Qty>	[1..1]	±	C15	310
	<b>Price</b> <Pric>	[0..1]	±		310
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	311
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		311
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	311
	<b>ValueDate</b> <ValDt>	[0..1]	Date		312
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		312
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		312
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		312
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		313

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

#### 6.4.4.2.1.2.2.1.2.5.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.2.2.1.2.5.2 SecurityIdentification <Sctyld>***Presence:* [1..1]*Definition:* Identification of a security.*Impacted by:* C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C17 "ISINGuideline", C18 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"**SecurityIdentification <Sctyld>** contains the following elements (see "SecurityIdentification19" on page 821 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		822
	OtherIdentification <Othrld>	[0..*]			822
	Identification <Id>	[1..1]	Text		823
	Suffix <Sfx>	[0..1]	Text		823
	Type <Tp>	[1..1]	±		823
	Description <Desc>	[0..1]	Text		823

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
```

/ISIN Must be present  
Or /Description Must be present

#### 6.4.4.2.1.2.2.1.2.5.3 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

**MaturityDate <MtrtyDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 6.4.4.2.1.2.2.1.2.5.4 LimitedCoverageIndicator <LtdCvrgInd>

*Presence:* [0..1]

*Definition:* Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

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

#### 6.4.4.2.1.2.2.1.2.5.5 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities collateral.

*Impacted by:* [C15 "DigitalTokenUnitUsageRule"](#)

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

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

#### 6.4.4.2.1.2.2.1.2.5.6 Price <Pric>

*Presence:* [0..1]

*Definition:* Indicates the price of the security.

**Price <Pric>** contains the following elements (see "Price7" on page 879 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		879
	Value <Val>	[1..1]	±		879

#### 6.4.4.2.1.2.2.1.2.5.7 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.2.2.1.2.5.8 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### 6.4.4.2.1.2.2.1.2.5.9 CollateralValue <CollVal>

*Presence:* [0..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.2.2.1.2.5.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the securities taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.2.2.1.2.5.11 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.1.2.2.1.2.5.12 BlockchainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.1.2.2.1.2.5.13 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

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



**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.1.2.2.1.2.5.14 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails205" on page 882 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		882
	SettlementParties <SttlmPties>	[0..1]			883
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	883
	Depository <Dpstry>	[1..1]			884
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	884
Or	NameAndAddress <NmAndAdr>	[1..1]	±		885
Or}	Country <Ctry>	[1..1]	CodeSet	C3	885
	Party1 <Pty1>	[1..1]	±	C1, C2	885
	Party2 <Pty2>	[0..1]	±	C21, C26	886
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	888
	Depository <Dpstry>	[1..1]			888
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	889
Or	NameAndAddress <NmAndAdr>	[1..1]	±		889
Or}	Country <Ctry>	[1..1]	CodeSet	C3	889
	Party1 <Pty1>	[1..1]	±	C1, C2	890
	Party2 <Pty2>	[0..1]	±	C21, C26	891
	CollateralOwnership <CollOwnrsh>	[1..1]			892
	Proprietary <Prtry>	[1..1]	Indicator		892
	ClientName <CIntNm>	[0..1]			892
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	893
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		893
Or}	NameAndAddress <NmAndAdr>	[1..1]			893
	Name <Nm>	[1..1]	Text		894
	Address <Adr>	[1..1]	±		894

#### 6.4.4.2.1.2.2.1.2.6 CashCollateral <CshColl>

*Presence:* [0..\*]

*Definition:* Collateral type is cash.

**CashCollateral <CshColl>** contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		315
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		315
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		315
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	315
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		316
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		316
	<b>ValueDate</b> <ValDt>	[0..1]	Date		316
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		316
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	316
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		317

#### 6.4.4.2.1.2.2.1.2.6.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.2.2.1.2.6.2 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Provides the identification of the clearing member 's cash account.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 6.4.4.2.1.2.2.1.2.6.3 ReturnExcess <RtrXcss>

*Presence:* [0..1]

*Definition:* Indicates whether excess of cash should be returned or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

#### 6.4.4.2.1.2.2.1.2.6.4 DepositAmount <DpstAmt>

*Presence:* [0..1]

*Definition:* Amount of the deposit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.2.2.1.2.6.5 DepositType <DpstTp>

*Presence:* [0..1]

*Definition:* Specifies whether the deposit is fixed term or call/notice.

*Datatype:* "DepositType1Code" on page 920

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

#### 6.4.4.2.1.2.2.1.2.6.6 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.2.2.1.2.6.7 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the cash taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.2.2.1.2.6.8 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.1.2.2.1.2.6.9 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.2.2.1.2.6.10 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.1.2.2.1.2.7 OtherCollateral <OthrColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is other than securities or cash for example letter of credit.

*Impacted by:* C22 "SafekeepingAccountOrBlockChainAddress1Rule", C25 "SafekeepingAccountOrBlockChainAddress2Rule"

**OtherCollateral <OthrColl>** contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		319
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		319
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	319
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	319
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			320
	<b>Description</b> <Desc>	[1..1]	Text		320
	<b>Quantity</b> <Qty>	[0..1]	±	C15	320
	<b>IssueDate</b> <IssDt>	[0..1]	±		321
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		321
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		321
	<b>Issuer</b> <Issr>	[0..1]			321
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	322
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		322
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			322
	<b>Name</b> <Nm>	[1..1]	Text		323
	<b>Address</b> <Adr>	[1..1]	±		323
	<b>ValueDate</b> <ValDt>	[0..1]	Date		323
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		323
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	323
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		324
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	324
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		324
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		325
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		325

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
 /BlockchainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

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

#### 6.4.4.2.1.2.2.1.2.7.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.2.2.1.2.7.2 LetterOfCreditIdentification <LtrOfCdtId>

*Presence:* [0..1]

*Definition:* Provides the unique identification of the letter of credit.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.2.2.1.2.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

*Presence:* [0..1]

*Definition:* Amount of the letter/documentary credit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.2.2.1.2.7.4 GuaranteeAmount <GrntAmt>

*Presence:* [0..1]

*Definition:* Amount of the bank guarantee.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.2.2.1.2.7.5 OtherTypeOfCollateral <OthrTpOfColl>**

*Presence:* [0..1]

*Definition:* Provides a description and an amount of another type of collateral.

**OtherTypeOfCollateral <OthrTpOfColl>** contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Description</b> <Desc>	[1..1]	Text		320
	<b>Quantity</b> <Qty>	[0..1]	±	C15	320

**6.4.4.2.1.2.2.1.2.7.5.1 Description <Desc>**

*Presence:* [1..1]

*Definition:* Provides details about the collateral.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.1.2.2.1.2.7.5.2 Quantity <Qty>**

*Presence:* [0..1]

*Definition:* Quantity of other collateral.

*Impacted by:* C15 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880



**Constraints**

- **DigitalTokenUnitUsageRule**

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

**6.4.4.2.1.2.2.1.2.7.6 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral was issued.

**IssueDate <IsseDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.1.2.2.1.2.7.7 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral expires.

**ExpiryDate <XpryDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.1.2.2.1.2.7.8 LimitedCoverageIndicator <LtdCvrgInd>**

*Presence:* [0..1]

*Definition:* Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

**6.4.4.2.1.2.2.1.2.7.9 Issuer <Issr>**

*Presence:* [0..1]

*Definition:* Party that issues the bank guarantee or letter of / documentary credit.

**Issuer <Issr>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	322
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		322
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			322
	<b>Name</b> <Nm>	[1..1]	Text		323
	<b>Address</b> <Adr>	[1..1]	±		323

#### 6.4.4.2.1.2.2.1.2.7.9.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 6.4.4.2.1.2.2.1.2.7.9.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 6.4.4.2.1.2.2.1.2.7.9.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		323
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		323

#### 6.4.4.2.1.2.2.1.2.7.9.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 6.4.4.2.1.2.2.1.2.7.9.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 6.4.4.2.1.2.2.1.2.7.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the other collateral when it was taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.2.2.1.2.7.11 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.1.2.2.1.2.7.12 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.2.2.1.2.7.13 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.1.2.2.1.2.7.14 CollateralValue <CollVal>**

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut, if any.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.2.2.1.2.7.15 SafekeepingPlace <SfkpgPlc>**

*Presence:* [0..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.1.2.2.1.2.7.16 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.1.2.2.1.2.7.17 BlockchainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "BlockchainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.1.2.2.2 Return <Rtr>

*Presence:* [1..1]

*Definition:* Provides the collateral movement direction that is a return only.

**Return <Rtr>** contains the following **Collateral54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		327
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		328
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		328
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		328
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	328
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		329
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	330
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		331
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		331
	<b>Quantity</b> <Qty>	[1..1]	±	C15	331
	<b>Price</b> <Pric>	[0..1]	±		331
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	332
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		332
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	332
	<b>ValueDate</b> <ValDt>	[0..1]	Date		333
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		333
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		333
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		333
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		334
	<b>CashCollateral</b> <CshColl>	[0..*]			335
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		336
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		336
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		336
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	336
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		337
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		337
	<b>ValueDate</b> <ValDt>	[0..1]	Date		337
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		337

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	337
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		338
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	338
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		340
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		340
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	340
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	340
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			341
	<b>Description</b> <Desc>	[1..1]	Text		341
	<b>Quantity</b> <Qty>	[0..1]	±	C15	341
	<b>IssueDate</b> <IssDt>	[0..1]	±		342
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		342
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		342
	<b>Issuer</b> <Issr>	[0..1]			342
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	343
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		343
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			343
	<b>Name</b> <Nm>	[1..1]	Text		344
	<b>Address</b> <Adr>	[1..1]	±		344
	<b>ValueDate</b> <ValDt>	[0..1]	Date		344
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		344
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	344
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		345
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	345
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		345
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		346
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		346

#### 6.4.4.2.1.2.2.2.1 MarginCallRequestIdentification <MrgnCallReqId>

*Presence:* [1..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call request.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.2.2.2.2 MarginCallResponseIdentification <MrgnCallRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call response.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.2.2.2.3 StandardSettlementInstructions <StdSttlmInstrs>**

*Presence:* [0..1]

*Definition:* Specifies the standard settlement instructions.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.1.2.2.2.4 CollateralProposalResponseIdentification <CollPrpslRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.2.2.2.5 SecuritiesCollateral <SctiesColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is securities.

*Impacted by:* C20 "SafekeepingAccountOrBlockChainAddress1Rule", C23 "SafekeepingAccountOrBlockChainAddress2Rule"



**SecuritiesCollateral <SctiesColl>** contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		329
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	330
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		331
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		331
	<b>Quantity</b> <Qty>	[1..1]	±	C15	331
	<b>Price</b> <Pric>	[0..1]	±		331
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	332
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		332
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	332
	<b>ValueDate</b> <ValDt>	[0..1]	Date		333
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		333
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllet>	[0..1]	±		333
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		333
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		334

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

#### 6.4.4.2.1.2.2.5.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.1.2.2.5.2 SecurityIdentification <Sctyld>***Presence:* [1..1]*Definition:* Identification of a security.*Impacted by:* C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C17 "ISINGuideline", C18 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"**SecurityIdentification <Sctyld>** contains the following elements (see "SecurityIdentification19" on page 821 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		822
	OtherIdentification <Othrlid>	[0..*]			822
	Identification <Id>	[1..1]	Text		823
	Suffix <Sfx>	[0..1]	Text		823
	Type <Tp>	[1..1]	±		823
	Description <Desc>	[0..1]	Text		823

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
```

/ISIN Must be present  
Or /Description Must be present

#### 6.4.4.2.1.2.2.5.3 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

**MaturityDate <MtrtyDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 6.4.4.2.1.2.2.5.4 LimitedCoverageIndicator <LtdCvrgInd>

*Presence:* [0..1]

*Definition:* Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

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

#### 6.4.4.2.1.2.2.5.5 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities collateral.

*Impacted by:* [C15 "DigitalTokenUnitUsageRule"](#)

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

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

#### 6.4.4.2.1.2.2.5.6 Price <Pric>

*Presence:* [0..1]

*Definition:* Indicates the price of the security.

**Price <Pric>** contains the following elements (see "Price7" on page 879 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		879
	Value <Val>	[1..1]	±		879

#### 6.4.4.2.1.2.2.2.5.7 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.2.2.2.5.8 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### 6.4.4.2.1.2.2.2.5.9 CollateralValue <CollVal>

*Presence:* [0..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.2.2.2.5.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the securities taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.2.2.2.5.11 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.1.2.2.2.5.12 BlockChainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockChainAddressWallet3](#)" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.1.2.2.2.5.13 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.1.2.2.5.14 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails205" on page 882 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		882
	SettlementParties <SttlmPties>	[0..1]			883
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	883
	Depository <Dpstry>	[1..1]			884
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	884
Or	NameAndAddress <NmAndAdr>	[1..1]	±		885
Or}	Country <Ctry>	[1..1]	CodeSet	C3	885
	Party1 <Pty1>	[1..1]	±	C1, C2	885
	Party2 <Pty2>	[0..1]	±	C21, C26	886
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	888
	Depository <Dpstry>	[1..1]			888
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	889
Or	NameAndAddress <NmAndAdr>	[1..1]	±		889
Or}	Country <Ctry>	[1..1]	CodeSet	C3	889
	Party1 <Pty1>	[1..1]	±	C1, C2	890
	Party2 <Pty2>	[0..1]	±	C21, C26	891
	CollateralOwnership <CollOwnrsh>	[1..1]			892
	Proprietary <Prtry>	[1..1]	Indicator		892
	ClientName <CIntNm>	[0..1]			892
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	893
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		893
Or}	NameAndAddress <NmAndAdr>	[1..1]			893
	Name <Nm>	[1..1]	Text		894
	Address <Adr>	[1..1]	±		894

#### 6.4.4.2.1.2.2.2.6 CashCollateral <CshColl>

*Presence:* [0..\*]

*Definition:* Collateral type is cash.

**CashCollateral <CshColl>** contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification &lt;CollId&gt;</b>	[0..1]	Text		336
	<b>CashAccountIdentification &lt;CshAcctId&gt;</b>	[0..1]	±		336
	<b>ReturnExcess &lt;RtrXcss&gt;</b>	[0..1]	Indicator		336
	<b>DepositAmount &lt;DpstAmt&gt;</b>	[0..1]	Amount	C3, C10	336
	<b>DepositType &lt;DpstTp&gt;</b>	[0..1]	CodeSet		337
	<b>MaturityDate &lt;MtrtyDt&gt;</b>	[0..1]	Date		337
	<b>ValueDate &lt;ValDt&gt;</b>	[0..1]	Date		337
	<b>ExchangeRate &lt;XchgRate&gt;</b>	[0..1]	Rate		337
	<b>CollateralValue &lt;CollVal&gt;</b>	[1..1]	Amount	C3, C10	337
	<b>Haircut &lt;Hrcut&gt;</b>	[0..1]	Rate		338

#### 6.4.4.2.1.2.2.2.6.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.2.2.2.6.2 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Provides the identification of the clearing member 's cash account.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 6.4.4.2.1.2.2.2.6.3 ReturnExcess <RtrXcss>

*Presence:* [0..1]

*Definition:* Indicates whether excess of cash should be returned or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

#### 6.4.4.2.1.2.2.2.6.4 DepositAmount <DpstAmt>

*Presence:* [0..1]

*Definition:* Amount of the deposit.



*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.2.2.2.6.5 DepositType <DpstTp>

*Presence:* [0..1]

*Definition:* Specifies whether the deposit is fixed term or call/notice.

*Datatype:* "DepositType1Code" on page 920

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

#### 6.4.4.2.1.2.2.2.6.6 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.2.2.2.6.7 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the cash taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.2.2.2.6.8 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.1.2.2.2.6.9 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.2.2.6.10 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.1.2.2.2.7 OtherCollateral <OthrColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is other than securities or cash for example letter of credit.

*Impacted by:* C22 "SafekeepingAccountOrBlockChainAddress1Rule", C25 "SafekeepingAccountOrBlockChainAddress2Rule"

**OtherCollateral <OthrColl>** contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		340
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		340
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	340
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	340
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			341
	<b>Description</b> <Desc>	[1..1]	Text		341
	<b>Quantity</b> <Qty>	[0..1]	±	C15	341
	<b>IssueDate</b> <IssDt>	[0..1]	±		342
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		342
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		342
	<b>Issuer</b> <Issr>	[0..1]			342
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	343
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		343
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			343
	<b>Name</b> <Nm>	[1..1]	Text		344
	<b>Address</b> <Adr>	[1..1]	±		344
	<b>ValueDate</b> <ValDt>	[0..1]	Date		344
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		344
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	344
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		345
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	345
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		345
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		346
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		346

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
 /BlockchainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

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

#### 6.4.4.2.1.2.2.2.7.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.2.2.2.7.2 LetterOfCreditIdentification <LtrOfCdtId>

*Presence:* [0..1]

*Definition:* Provides the unique identification of the letter of credit.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.1.2.2.2.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

*Presence:* [0..1]

*Definition:* Amount of the letter/documentary credit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.1.2.2.2.7.4 GuaranteeAmount <GrntAmt>

*Presence:* [0..1]

*Definition:* Amount of the bank guarantee.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.2.2.7.5 OtherTypeOfCollateral <OthrTpOfColl>**

*Presence:* [0..1]

*Definition:* Provides a description and an amount of another type of collateral.

**OtherTypeOfCollateral <OthrTpOfColl>** contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Description</b> <Desc>	[1..1]	Text		341
	<b>Quantity</b> <Qty>	[0..1]	±	C15	341

**6.4.4.2.1.2.2.7.5.1 Description <Desc>**

*Presence:* [1..1]

*Definition:* Provides details about the collateral.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.1.2.2.7.5.2 Quantity <Qty>**

*Presence:* [0..1]

*Definition:* Quantity of other collateral.

*Impacted by:* C15 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

**Constraints**

- **DigitalTokenUnitUsageRule**

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

**6.4.4.2.1.2.2.2.7.6 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral was issued.

**IssueDate <IsseDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.1.2.2.2.7.7 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral expires.

**ExpiryDate <XpryDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.1.2.2.2.7.8 LimitedCoverageIndicator <LtdCvrgInd>**

*Presence:* [0..1]

*Definition:* Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

**6.4.4.2.1.2.2.2.7.9 Issuer <Issr>**

*Presence:* [0..1]

*Definition:* Party that issues the bank guarantee or letter of / documentary credit.

**Issuer <Issr>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	343
Or	<b>ProprietaryIdentification</b> <Prtryld>	[1..1]	±		343
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			343
	<b>Name</b> <Nm>	[1..1]	Text		344
	<b>Address</b> <Adr>	[1..1]	±		344

#### 6.4.4.2.1.2.2.2.7.9.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 6.4.4.2.1.2.2.2.7.9.2 ProprietaryIdentification <Prtryld>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <Prtryld>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 6.4.4.2.1.2.2.2.7.9.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		344
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		344

#### 6.4.4.2.1.2.2.2.7.9.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 6.4.4.2.1.2.2.2.7.9.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 6.4.4.2.1.2.2.2.7.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the other collateral when it was taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.1.2.2.2.7.11 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.1.2.2.2.7.12 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910



**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.2.2.7.13 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.1.2.2.7.14 CollateralValue <CollVal>**

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut, if any.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.1.2.2.7.15 SafekeepingPlace <SfkpgPlc>**

*Presence:* [0..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.1.2.2.7.16 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.1.2.2.7.17 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "BlockchainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

*Presence:* [1..1]

*Definition:* Provides details about the proposal for the segregated independent amount.

**SegregatedIndependentAmount** <SgrtdIndpdntAmt> contains the following **CollateralMovement12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreedAmount</b> <AgrdAmt>	[1..1]	Amount	C3, C10	352
	<b>MovementDirection</b> <MvmntDrctn>	[0..*]			353
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			359
	<b>Deliver</b> <Dlvr>	[1..1]			363
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		365
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		366
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		366
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		366
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	366
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		367
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		369
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		369
	<b>Quantity</b> <Qty>	[1..1]	±	C15	369
	<b>Price</b> <Pric>	[0..1]	±		369
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	370
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		370
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	370
	<b>ValueDate</b> <ValDt>	[0..1]	Date		371
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		371
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		371
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		371
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		372
	<b>CashCollateral</b> <CshColl>	[0..*]			373
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		374
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		374

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	374
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		375
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		375
	<b>ValueDate</b> <ValDt>	[0..1]	Date		375
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		375
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	375
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		376
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	376
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		378
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		378
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	378
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	378
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			379
	<b>Description</b> <Desc>	[1..1]	Text		379
	<b>Quantity</b> <Qty>	[0..1]	±	C15	379
	<b>IssueDate</b> <IssseDt>	[0..1]	±		380
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		380
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		380
	<b>Issuer</b> <Issr>	[0..1]			380
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	381
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		381
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			381
	<b>Name</b> <Nm>	[1..1]	Text		382
	<b>Address</b> <Adr>	[1..1]	±		382
	<b>ValueDate</b> <ValDt>	[0..1]	Date		382
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		382
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	382
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		383
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	383
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		383
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		384

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		384
	<b>Return</b> <Rtr>	[0..1]			384
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		386
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		387
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		387
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		387
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	387
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		388
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	389
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		390
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		390
	<b>Quantity</b> <Qty>	[1..1]	±	C15	390
	<b>Price</b> <Pric>	[0..1]	±		390
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	391
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		391
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	391
	<b>ValueDate</b> <ValDt>	[0..1]	Date		392
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		392
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		392
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		392
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		393
	<b>CashCollateral</b> <CshColl>	[0..*]			394
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		395
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		395
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		395
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	395
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		396
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		396

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValueDate</b> <ValDt>	[0..1]	Date		396
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		396
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	396
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		397
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	397
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		399
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		399
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	399
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	399
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			400
	<b>Description</b> <Desc>	[1..1]	Text		400
	<b>Quantity</b> <Qty>	[0..1]	±	C15	400
	<b>IssueDate</b> <IsseDt>	[0..1]	±		401
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		401
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		401
	<b>Issuer</b> <Issr>	[0..1]			401
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	402
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		402
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			402
	<b>Name</b> <Nm>	[1..1]	Text		403
	<b>Address</b> <Adr>	[1..1]	±		403
	<b>ValueDate</b> <ValDt>	[0..1]	Date		403
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		403
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	403
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		404
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	404
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		404
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		405
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		405
Or}	<b>Return</b> <Rtr>	[1..1]			405
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		407

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		408
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		408
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		408
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	408
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		409
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	410
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		411
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		411
	<b>Quantity</b> <Qty>	[1..1]	±	C15	411
	<b>Price</b> <Pric>	[0..1]	±		411
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	412
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		412
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	412
	<b>ValueDate</b> <ValDt>	[0..1]	Date		413
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		413
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		413
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		413
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		414
	<b>CashCollateral</b> <CshColl>	[0..*]			415
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		416
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		416
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		416
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	416
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		417
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		417
	<b>ValueDate</b> <ValDt>	[0..1]	Date		417
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		417
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	417

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		418
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	418
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		420
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		420
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	420
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	420
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			421
	<b>Description</b> <Desc>	[1..1]	Text		421
	<b>Quantity</b> <Qty>	[0..1]	±	C15	421
	<b>IssueDate</b> <IssDt>	[0..1]	±		422
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		422
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		422
	<b>Issuer</b> <Issr>	[0..1]			422
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	423
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		423
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			423
	<b>Name</b> <Nm>	[1..1]	Text		424
	<b>Address</b> <Adr>	[1..1]	±		424
	<b>ValueDate</b> <ValDt>	[0..1]	Date		424
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		424
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	424
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		425
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	425
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		425
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		426
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		426

#### 6.4.4.2.2.1 AgreedAmount <AgrdAmt>

*Presence:* [1..1]

*Definition:* Provides the call amount that is agreed and that will result in a collateral movement.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910



**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.2.2 MovementDirection <MvmntDrctn>**

*Presence:* [0..\*]

*Definition:* Provides the collateral movement direction that is a delivery and optionally a return, or a return only.

**MovementDirection** <MvmntDrctn> contains one of the following **CollateralMovement6Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>CollateralMovementDirection</b> <CollMvmntDrctn>	[1..1]			359
	<b>Deliver</b> <Dlvr>	[1..1]			363
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		365
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		366
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		366
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		366
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	366
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		367
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		369
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		369
	<b>Quantity</b> <Qty>	[1..1]	±	C15	369
	<b>Price</b> <Pric>	[0..1]	±		369
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	370
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		370
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	370
	<b>ValueDate</b> <ValDt>	[0..1]	Date		371
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		371
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		371
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		371
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		372
	<b>CashCollateral</b> <CshColl>	[0..*]			373
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		374
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		374
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	374
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		375

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		375
	<b>ValueDate</b> <ValDt>	[0..1]	Date		375
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		375
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	375
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		376
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	376
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		378
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		378
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	378
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	378
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			379
	<b>Description</b> <Desc>	[1..1]	Text		379
	<b>Quantity</b> <Qty>	[0..1]	±	C15	379
	<b>IssueDate</b> <IssDt>	[0..1]	±		380
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		380
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		380
	<b>Issuer</b> <Issr>	[0..1]			380
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	381
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		381
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			381
	<b>Name</b> <Nm>	[1..1]	Text		382
	<b>Address</b> <Adr>	[1..1]	±		382
	<b>ValueDate</b> <ValDt>	[0..1]	Date		382
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		382
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	382
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		383
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	383
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		383
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		384
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		384
	<b>Return</b> <Rtr>	[0..1]			384

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		386
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		387
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		387
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		387
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	387
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		388
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	389
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		390
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		390
	<b>Quantity</b> <Qty>	[1..1]	±	C15	390
	<b>Price</b> <Pric>	[0..1]	±		390
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	391
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		391
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	391
	<b>ValueDate</b> <ValDt>	[0..1]	Date		392
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		392
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		392
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		392
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		393
	<b>CashCollateral</b> <CshColl>	[0..*]			394
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		395
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		395
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		395
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	395
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		396
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		396
	<b>ValueDate</b> <ValDt>	[0..1]	Date		396
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		396

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	396
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		397
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	397
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		399
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		399
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	399
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	399
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			400
	<b>Description</b> <Desc>	[1..1]	Text		400
	<b>Quantity</b> <Qty>	[0..1]	±	C15	400
	<b>IssueDate</b> <IssDt>	[0..1]	±		401
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		401
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		401
	<b>Issuer</b> <Issr>	[0..1]			401
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	402
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		402
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			402
	<b>Name</b> <Nm>	[1..1]	Text		403
	<b>Address</b> <Adr>	[1..1]	±		403
	<b>ValueDate</b> <ValDt>	[0..1]	Date		403
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		403
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	403
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		404
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	404
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		404
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		405
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		405
Or}	<b>Return</b> <Rtr>	[1..1]			405
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		407
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		408
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		408

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		408
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	408
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		409
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	410
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		411
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		411
	<b>Quantity</b> <Qty>	[1..1]	±	C15	411
	<b>Price</b> <Pric>	[0..1]	±		411
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	412
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		412
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	412
	<b>ValueDate</b> <ValDt>	[0..1]	Date		413
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		413
	<b>BlockchainAddressOrWallet</b> <BlickChainAdrOrWllt>	[0..1]	±		413
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		413
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		414
	<b>CashCollateral</b> <CshColl>	[0..*]			415
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		416
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		416
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		416
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	416
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		417
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		417
	<b>ValueDate</b> <ValDt>	[0..1]	Date		417
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		417
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	417
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		418
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	418

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		420
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		420
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	420
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	420
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			421
	<b>Description</b> <Desc>	[1..1]	Text		421
	<b>Quantity</b> <Qty>	[0..1]	±	C15	421
	<b>IssueDate</b> <IssDt>	[0..1]	±		422
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		422
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		422
	<b>Issuer</b> <Issr>	[0..1]			422
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	423
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		423
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			423
	<b>Name</b> <Nm>	[1..1]	Text		424
	<b>Address</b> <Adr>	[1..1]	±		424
	<b>ValueDate</b> <ValDt>	[0..1]	Date		424
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		424
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	424
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		425
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	425
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		425
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		426
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		426

#### 6.4.4.2.2.1 CollateralMovementDirection <CollMvmntDrctn>

*Presence:* [1..1]

*Definition:* Provides the collateral movement direction that is a delivery and optionally a return.

**CollateralMovementDirection** <CollMvmntDrctn> contains the following **CollateralMovement13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Deliver</b> <Dlv>	[1..1]			363
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		365
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		366
	<b>StandardSettlementInstructions</b> <StdSttlmInstr>	[0..1]	Text		366
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		366
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	366
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		367
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		369
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		369
	<b>Quantity</b> <Qty>	[1..1]	±	C15	369
	<b>Price</b> <Pric>	[0..1]	±		369
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	370
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		370
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	370
	<b>ValueDate</b> <ValDt>	[0..1]	Date		371
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		371
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		371
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		371
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		372
	<b>CashCollateral</b> <CshColl>	[0..*]			373
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		374
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		374
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	374
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		375
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		375
	<b>ValueDate</b> <ValDt>	[0..1]	Date		375



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		375
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	375
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		376
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	376
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		378
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		378
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	378
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	378
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			379
	<b>Description</b> <Desc>	[1..1]	Text		379
	<b>Quantity</b> <Qty>	[0..1]	±	C15	379
	<b>IssueDate</b> <IsseDt>	[0..1]	±		380
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		380
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		380
	<b>Issuer</b> <Issr>	[0..1]			380
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	381
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		381
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			381
	<b>Name</b> <Nm>	[1..1]	Text		382
	<b>Address</b> <Adr>	[1..1]	±		382
	<b>ValueDate</b> <ValDt>	[0..1]	Date		382
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		382
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	382
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		383
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	383
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		383
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		384
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		384
	<b>Return</b> <Rtr>	[0..1]			384
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		386
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		387

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		387
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		387
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	387
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		388
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	389
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		390
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		390
	<b>Quantity</b> <Qty>	[1..1]	±	C15	390
	<b>Price</b> <Pric>	[0..1]	±		390
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	391
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		391
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	391
	<b>ValueDate</b> <ValDt>	[0..1]	Date		392
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		392
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		392
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		392
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		393
	<b>CashCollateral</b> <CshColl>	[0..*]			394
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		395
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		395
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		395
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	395
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		396
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		396
	<b>ValueDate</b> <ValDt>	[0..1]	Date		396
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		396
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	396
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		397

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	397
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		399
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		399
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	399
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	399
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			400
	<b>Description</b> <Desc>	[1..1]	Text		400
	<b>Quantity</b> <Qty>	[0..1]	±	C15	400
	<b>IssueDate</b> <IssDt>	[0..1]	±		401
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		401
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		401
	<b>Issuer</b> <Issr>	[0..1]			401
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	402
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		402
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			402
	<b>Name</b> <Nm>	[1..1]	Text		403
	<b>Address</b> <Adr>	[1..1]	±		403
	<b>ValueDate</b> <ValDt>	[0..1]	Date		403
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		403
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	403
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		404
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	404
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		404
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		405
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		405

#### 6.4.4.2.2.1.1 Deliver <Dlvr>

*Presence:* [1..1]

*Definition:* Provides the collateral movement direction that is a delivery only.

**Deliver <Dlvr>** contains the following **Collateral55** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		365
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		366
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		366
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		366
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	366
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		367
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		369
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		369
	<b>Quantity</b> <Qty>	[1..1]	±	C15	369
	<b>Price</b> <Pric>	[0..1]	±		369
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	370
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		370
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	370
	<b>ValueDate</b> <ValDt>	[0..1]	Date		371
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		371
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		371
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		371
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		372
	<b>CashCollateral</b> <CshColl>	[0..*]			373
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		374
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		374
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	374
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		375
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		375
	<b>ValueDate</b> <ValDt>	[0..1]	Date		375
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		375
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	375

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		376
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	376
	<b>CollateralIdentification</b> <ColllId>	[0..1]	Text		378
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		378
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	378
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	378
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			379
	<b>Description</b> <Desc>	[1..1]	Text		379
	<b>Quantity</b> <Qty>	[0..1]	±	C15	379
	<b>IssueDate</b> <IssDt>	[0..1]	±		380
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		380
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		380
	<b>Issuer</b> <Issr>	[0..1]			380
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	381
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		381
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			381
	<b>Name</b> <Nm>	[1..1]	Text		382
	<b>Address</b> <Adr>	[1..1]	±		382
	<b>ValueDate</b> <ValDt>	[0..1]	Date		382
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		382
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	382
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		383
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	383
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		383
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		384
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		384

#### 6.4.4.2.2.1.1.1 MarginCallRequestIdentification <MrgnCallReqId>

*Presence:* [1..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call request.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.2.1.1.2 MarginCallResponseIdentification <MrgnCallRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call response.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.2.1.1.3 StandardSettlementInstructions <StdSttlmInstrs>**

*Presence:* [0..1]

*Definition:* Specifies the standard settlement instructions.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.2.1.1.4 CollateralProposalResponseIdentification <CollPrpslRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

*Datatype:* "Max35Text" on page 942

**6.4.4.2.2.1.1.5 SecuritiesCollateral <SctiesColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is securities.

*Impacted by:* C20 "SafekeepingAccountOrBlockChainAddress1Rule", C23 "SafekeepingAccountOrBlockChainAddress2Rule"

**SecuritiesCollateral <SctiesColl>** contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		367
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	368
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		369
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		369
	<b>Quantity</b> <Qty>	[1..1]	±	C15	369
	<b>Price</b> <Pric>	[0..1]	±		369
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	370
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		370
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	370
	<b>ValueDate</b> <ValDt>	[0..1]	Date		371
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		371
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllet>	[0..1]	±		371
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		371
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		372

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

#### 6.4.4.2.2.1.1.5.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.2.1.1.5.2 SecurityIdentification <Sctyld>***Presence:* [1..1]*Definition:* Identification of a security.*Impacted by:* C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C17 "ISINGuideline", C18 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"**SecurityIdentification <Sctyld>** contains the following elements (see "SecurityIdentification19" on page 821 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		822
	OtherIdentification <Othrlid>	[0..*]			822
	Identification <Id>	[1..1]	Text		823
	Suffix <Sfx>	[0..1]	Text		823
	Type <Tp>	[1..1]	±		823
	Description <Desc>	[0..1]	Text		823

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
```



/ISIN Must be present  
Or /Description Must be present

#### 6.4.4.2.2.1.1.5.3 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

**MaturityDate <MtrtyDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 6.4.4.2.2.1.1.5.4 LimitedCoverageIndicator <LtdCvrgInd>

*Presence:* [0..1]

*Definition:* Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

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

#### 6.4.4.2.2.1.1.5.5 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities collateral.

*Impacted by:* [C15 "DigitalTokenUnitUsageRule"](#)

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

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

#### 6.4.4.2.2.1.1.5.6 Price <Pric>

*Presence:* [0..1]

*Definition:* Indicates the price of the security.

**Price <Pric>** contains the following elements (see "Price7" on page 879 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		879
	Value <Val>	[1..1]	±		879

#### 6.4.4.2.2.1.1.5.7 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.2.1.1.5.8 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### 6.4.4.2.2.1.1.5.9 CollateralValue <CollVal>

*Presence:* [0..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.2.1.1.5.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the securities taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.2.1.1.5.11 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.2.1.1.5.12 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.2.1.1.5.13 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.2.1.1.5.14 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails205" on page 882 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		882
	SettlementParties <SttlmPties>	[0..1]			883
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	883
	Depository <Dpstry>	[1..1]			884
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	884
Or	NameAndAddress <NmAndAdr>	[1..1]	±		885
Or}	Country <Ctry>	[1..1]	CodeSet	C3	885
	Party1 <Pty1>	[1..1]	±	C1, C2	885
	Party2 <Pty2>	[0..1]	±	C21, C26	886
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	888
	Depository <Dpstry>	[1..1]			888
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	889
Or	NameAndAddress <NmAndAdr>	[1..1]	±		889
Or}	Country <Ctry>	[1..1]	CodeSet	C3	889
	Party1 <Pty1>	[1..1]	±	C1, C2	890
	Party2 <Pty2>	[0..1]	±	C21, C26	891
	CollateralOwnership <CollOwnrsh>	[1..1]			892
	Proprietary <Prtry>	[1..1]	Indicator		892
	ClientName <CIntNm>	[0..1]			892
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	893
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		893
Or}	NameAndAddress <NmAndAdr>	[1..1]			893
	Name <Nm>	[1..1]	Text		894
	Address <Adr>	[1..1]	±		894

#### 6.4.4.2.2.1.1.6 CashCollateral <CshColl>

*Presence:* [0..\*]

*Definition:* Collateral type is cash.

**CashCollateral <CshColl>** contains the following **CashCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification &lt;CollId&gt;</b>	[0..1]	Text		374
	<b>CashAccountIdentification &lt;CshAcctId&gt;</b>	[0..1]	±		374
	<b>DepositAmount &lt;DpstAmt&gt;</b>	[0..1]	Amount	C3, C10	374
	<b>DepositType &lt;DpstTp&gt;</b>	[0..1]	CodeSet		375
	<b>MaturityDate &lt;MtrtyDt&gt;</b>	[0..1]	Date		375
	<b>ValueDate &lt;ValDt&gt;</b>	[0..1]	Date		375
	<b>ExchangeRate &lt;XchgRate&gt;</b>	[0..1]	Rate		375
	<b>CollateralValue &lt;CollVal&gt;</b>	[1..1]	Amount	C3, C10	375
	<b>Haircut &lt;Hrcut&gt;</b>	[0..1]	Rate		376

#### 6.4.4.2.2.1.1.6.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.2.1.1.6.2 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Provides the identification of the clearing member 's cash account.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 6.4.4.2.2.1.1.6.3 DepositAmount <DpstAmt>

*Presence:* [0..1]

*Definition:* Amount of the deposit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.2.1.1.6.4 DepositType <DpstTp>

*Presence:* [0..1]

*Definition:* Specifies whether the deposit is fixed term or call/notice.

*Datatype:* "DepositType1Code" on page 920

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

#### 6.4.4.2.2.1.1.6.5 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.2.1.1.6.6 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the cash taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.2.1.1.6.7 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.2.1.1.6.8 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **6.4.4.2.2.1.1.6.9 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### **6.4.4.2.2.1.1.7 OtherCollateral <OthrColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is other than securities or cash for example letter of credit.

*Impacted by:* C22 "SafekeepingAccountOrBlockChainAddress1Rule", C25 "SafekeepingAccountOrBlockChainAddress2Rule"



**OtherCollateral <OthrColl>** contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		378
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		378
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	378
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	378
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			379
	<b>Description</b> <Desc>	[1..1]	Text		379
	<b>Quantity</b> <Qty>	[0..1]	±	C15	379
	<b>IssueDate</b> <IssDt>	[0..1]	±		380
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		380
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		380
	<b>Issuer</b> <Issr>	[0..1]			380
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	381
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		381
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			381
	<b>Name</b> <Nm>	[1..1]	Text		382
	<b>Address</b> <Adr>	[1..1]	±		382
	<b>ValueDate</b> <ValDt>	[0..1]	Date		382
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		382
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	382
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		383
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	383
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		383
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		384
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		384

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
 /BlockchainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

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

#### 6.4.4.2.2.1.1.7.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.2.1.1.7.2 LetterOfCreditIdentification <LtrOfCdtId>

*Presence:* [0..1]

*Definition:* Provides the unique identification of the letter of credit.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.2.1.1.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

*Presence:* [0..1]

*Definition:* Amount of the letter/documentary credit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.2.1.1.7.4 GuaranteeAmount <GrntAmt>

*Presence:* [0..1]

*Definition:* Amount of the bank guarantee.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.2.1.1.7.5 OtherTypeOfCollateral <OthrTpOfColl>**

*Presence:* [0..1]

*Definition:* Provides a description and an amount of another type of collateral.

**OtherTypeOfCollateral <OthrTpOfColl>** contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Description</b> <Desc>	[1..1]	Text		379
	<b>Quantity</b> <Qty>	[0..1]	±	C15	379

**6.4.4.2.2.1.1.7.5.1 Description <Desc>**

*Presence:* [1..1]

*Definition:* Provides details about the collateral.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.2.1.1.7.5.2 Quantity <Qty>**

*Presence:* [0..1]

*Definition:* Quantity of other collateral.

*Impacted by:* C15 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

**Constraints**

- **DigitalTokenUnitUsageRule**

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

**6.4.4.2.2.1.1.7.6 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral was issued.

**IssueDate <IsseDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.2.1.1.7.7 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral expires.

**ExpiryDate <XpryDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.2.1.1.7.8 LimitedCoverageIndicator <LtdCvrgInd>**

*Presence:* [0..1]

*Definition:* Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

**6.4.4.2.2.1.1.7.9 Issuer <Issr>**

*Presence:* [0..1]

*Definition:* Party that issues the bank guarantee or letter of / documentary credit.

**Issuer <Issr>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	381
Or	<b>ProprietaryIdentification</b> <Prtryld>	[1..1]	±		381
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			381
	<b>Name</b> <Nm>	[1..1]	Text		382
	<b>Address</b> <Adr>	[1..1]	±		382

#### 6.4.4.2.2.1.1.7.9.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 6.4.4.2.2.1.1.7.9.2 ProprietaryIdentification <Prtryld>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <Prtryld>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 6.4.4.2.2.1.1.7.9.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		382
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		382

#### 6.4.4.2.2.1.1.7.9.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 6.4.4.2.2.1.1.7.9.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 6.4.4.2.2.1.1.7.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the other collateral when it was taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.2.1.1.7.11 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.2.1.1.7.12 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.2.1.1.7.13 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.2.1.1.7.14 CollateralValue <CollVal>**

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut, if any.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.2.1.1.7.15 SafekeepingPlace <SfkpgPlc>**

*Presence:* [0..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.2.1.1.7.16 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.2.1.1.7.17 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "BlockchainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.2.1.2 Return <Rtr>

*Presence:* [0..1]

*Definition:* Provides the collateral movement direction that is a return only.



**Return <Rtr>** contains the following **Collateral54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		386
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		387
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		387
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		387
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	387
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		388
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	389
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		390
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		390
	<b>Quantity</b> <Qty>	[1..1]	±	C15	390
	<b>Price</b> <Pric>	[0..1]	±		390
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	391
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		391
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	391
	<b>ValueDate</b> <ValDt>	[0..1]	Date		392
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		392
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		392
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		392
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		393
	<b>CashCollateral</b> <CshColl>	[0..*]			394
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		395
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		395
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		395
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	395
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		396
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		396
	<b>ValueDate</b> <ValDt>	[0..1]	Date		396
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		396

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	396
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		397
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	397
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		399
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		399
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	399
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	399
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			400
	<b>Description</b> <Desc>	[1..1]	Text		400
	<b>Quantity</b> <Qty>	[0..1]	±	C15	400
	<b>IssueDate</b> <IssDt>	[0..1]	±		401
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		401
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		401
	<b>Issuer</b> <Issr>	[0..1]			401
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	402
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		402
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			402
	<b>Name</b> <Nm>	[1..1]	Text		403
	<b>Address</b> <Adr>	[1..1]	±		403
	<b>ValueDate</b> <ValDt>	[0..1]	Date		403
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		403
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	403
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		404
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	404
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		404
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		405
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		405

#### 6.4.4.2.2.1.2.1 MarginCallRequestIdentification <MrgnCallReqId>

*Presence:* [1..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call request.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.2.1.2.2 MarginCallResponseIdentification <MrgnCallRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call response.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.2.1.2.3 StandardSettlementInstructions <StdSttlmInstrs>**

*Presence:* [0..1]

*Definition:* Specifies the standard settlement instructions.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.2.1.2.4 CollateralProposalResponseIdentification <CollPrpslRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

*Datatype:* "Max35Text" on page 942

**6.4.4.2.2.1.2.5 SecuritiesCollateral <SctiesColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is securities.

*Impacted by:* C20 "SafekeepingAccountOrBlockChainAddress1Rule", C23 "SafekeepingAccountOrBlockChainAddress2Rule"

**SecuritiesCollateral <SctiesColl>** contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		388
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	389
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		390
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		390
	<b>Quantity</b> <Qty>	[1..1]	±	C15	390
	<b>Price</b> <Pric>	[0..1]	±		390
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	391
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		391
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	391
	<b>ValueDate</b> <ValDt>	[0..1]	Date		392
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		392
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllet>	[0..1]	±		392
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		392
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		393

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

#### 6.4.4.2.2.1.2.5.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.2.1.2.5.2 SecurityIdentification <Sctyld>***Presence:* [1..1]*Definition:* Identification of a security.*Impacted by:* C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C17 "ISINGuideline", C18 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"**SecurityIdentification <Sctyld>** contains the following elements (see "SecurityIdentification19" on page 821 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		822
	OtherIdentification <Othrlid>	[0..*]			822
	Identification <Id>	[1..1]	Text		823
	Suffix <Sfx>	[0..1]	Text		823
	Type <Tp>	[1..1]	±		823
	Description <Desc>	[0..1]	Text		823

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
```

/ISIN Must be present  
Or /Description Must be present

#### 6.4.4.2.2.1.2.5.3 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

**MaturityDate <MtrtyDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 6.4.4.2.2.1.2.5.4 LimitedCoverageIndicator <LtdCvrgInd>

*Presence:* [0..1]

*Definition:* Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

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

#### 6.4.4.2.2.1.2.5.5 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities collateral.

*Impacted by:* [C15 "DigitalTokenUnitUsageRule"](#)

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

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

#### 6.4.4.2.2.1.2.5.6 Price <Pric>

*Presence:* [0..1]

*Definition:* Indicates the price of the security.

**Price <Pric>** contains the following elements (see "Price7" on page 879 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		879
	Value <Val>	[1..1]	±		879

#### 6.4.4.2.2.1.2.5.7 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.2.1.2.5.8 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### 6.4.4.2.2.1.2.5.9 CollateralValue <CollVal>

*Presence:* [0..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.2.1.2.5.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the securities taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.2.1.2.5.11 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.2.1.2.5.12 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.2.1.2.5.13 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

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



**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.2.1.2.5.14 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails205" on page 882 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		882
	SettlementParties <SttlmPties>	[0..1]			883
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	883
	Depository <Dpstry>	[1..1]			884
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	884
Or	NameAndAddress <NmAndAdr>	[1..1]	±		885
Or}	Country <Ctry>	[1..1]	CodeSet	C3	885
	Party1 <Pty1>	[1..1]	±	C1, C2	885
	Party2 <Pty2>	[0..1]	±	C21, C26	886
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	888
	Depository <Dpstry>	[1..1]			888
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	889
Or	NameAndAddress <NmAndAdr>	[1..1]	±		889
Or}	Country <Ctry>	[1..1]	CodeSet	C3	889
	Party1 <Pty1>	[1..1]	±	C1, C2	890
	Party2 <Pty2>	[0..1]	±	C21, C26	891
	CollateralOwnership <CollOwnrsh>	[1..1]			892
	Proprietary <Prtry>	[1..1]	Indicator		892
	ClientName <CIntNm>	[0..1]			892
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	893
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		893
Or}	NameAndAddress <NmAndAdr>	[1..1]			893
	Name <Nm>	[1..1]	Text		894
	Address <Adr>	[1..1]	±		894

#### 6.4.4.2.2.1.2.6 CashCollateral <CshColl>

*Presence:* [0..\*]

*Definition:* Collateral type is cash.

**CashCollateral <CshColl>** contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification &lt;CollId&gt;</b>	[0..1]	Text		395
	<b>CashAccountIdentification &lt;CshAcctId&gt;</b>	[0..1]	±		395
	<b>ReturnExcess &lt;RtrXcss&gt;</b>	[0..1]	Indicator		395
	<b>DepositAmount &lt;DpstAmt&gt;</b>	[0..1]	Amount	C3, C10	395
	<b>DepositType &lt;DpstTp&gt;</b>	[0..1]	CodeSet		396
	<b>MaturityDate &lt;MtrtyDt&gt;</b>	[0..1]	Date		396
	<b>ValueDate &lt;ValDt&gt;</b>	[0..1]	Date		396
	<b>ExchangeRate &lt;XchgRate&gt;</b>	[0..1]	Rate		396
	<b>CollateralValue &lt;CollVal&gt;</b>	[1..1]	Amount	C3, C10	396
	<b>Haircut &lt;Hrcut&gt;</b>	[0..1]	Rate		397

#### 6.4.4.2.2.1.2.6.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.2.1.2.6.2 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Provides the identification of the clearing member 's cash account.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 6.4.4.2.2.1.2.6.3 ReturnExcess <RtrXcss>

*Presence:* [0..1]

*Definition:* Indicates whether excess of cash should be returned or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

#### 6.4.4.2.2.1.2.6.4 DepositAmount <DpstAmt>

*Presence:* [0..1]

*Definition:* Amount of the deposit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.2.1.2.6.5 DepositType <DpstTp>

*Presence:* [0..1]

*Definition:* Specifies whether the deposit is fixed term or call/notice.

*Datatype:* "DepositType1Code" on page 920

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

#### 6.4.4.2.2.1.2.6.6 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.2.1.2.6.7 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the cash taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.2.1.2.6.8 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.2.1.2.6.9 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.2.1.2.6.10 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.2.1.2.7 OtherCollateral <OthrColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is other than securities or cash for example letter of credit.

*Impacted by:* C22 "SafekeepingAccountOrBlockChainAddress1Rule", C25 "SafekeepingAccountOrBlockChainAddress2Rule"

**OtherCollateral <OthrColl>** contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		399
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		399
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	399
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	399
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			400
	<b>Description</b> <Desc>	[1..1]	Text		400
	<b>Quantity</b> <Qty>	[0..1]	±	C15	400
	<b>IssueDate</b> <IssDt>	[0..1]	±		401
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		401
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		401
	<b>Issuer</b> <Issr>	[0..1]			401
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	402
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		402
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			402
	<b>Name</b> <Nm>	[1..1]	Text		403
	<b>Address</b> <Adr>	[1..1]	±		403
	<b>ValueDate</b> <ValDt>	[0..1]	Date		403
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		403
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	403
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		404
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	404
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		404
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		405
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		405

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
 /BlockchainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

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

#### 6.4.4.2.2.1.2.7.1 CollateralIdentification <ColldId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.2.1.2.7.2 LetterOfCreditIdentification <LtrOfCdtId>

*Presence:* [0..1]

*Definition:* Provides the unique identification of the letter of credit.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.2.1.2.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

*Presence:* [0..1]

*Definition:* Amount of the letter/documentary credit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.2.1.2.7.4 GuaranteeAmount <GrntAmt>

*Presence:* [0..1]

*Definition:* Amount of the bank guarantee.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.2.1.2.7.5 OtherTypeOfCollateral <OthrTpOfColl>**

*Presence:* [0..1]

*Definition:* Provides a description and an amount of another type of collateral.

**OtherTypeOfCollateral <OthrTpOfColl>** contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Description</b> <Desc>	[1..1]	Text		400
	<b>Quantity</b> <Qty>	[0..1]	±	C15	400

**6.4.4.2.2.1.2.7.5.1 Description <Desc>**

*Presence:* [1..1]

*Definition:* Provides details about the collateral.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.2.1.2.7.5.2 Quantity <Qty>**

*Presence:* [0..1]

*Definition:* Quantity of other collateral.

*Impacted by:* C15 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880



**Constraints**

- **DigitalTokenUnitUsageRule**

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

**6.4.4.2.2.1.2.7.6 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral was issued.

**IssueDate <IsseDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.2.1.2.7.7 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral expires.

**ExpiryDate <XpryDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.2.1.2.7.8 LimitedCoverageIndicator <LtdCvrgInd>**

*Presence:* [0..1]

*Definition:* Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

**6.4.4.2.2.1.2.7.9 Issuer <Issr>**

*Presence:* [0..1]

*Definition:* Party that issues the bank guarantee or letter of / documentary credit.

**Issuer <Issr>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	402
Or	<b>ProprietaryIdentification</b> <Prtryld>	[1..1]	±		402
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			402
	<b>Name</b> <Nm>	[1..1]	Text		403
	<b>Address</b> <Adr>	[1..1]	±		403

#### 6.4.4.2.2.1.2.7.9.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 6.4.4.2.2.1.2.7.9.2 ProprietaryIdentification <Prtryld>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <Prtryld>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 6.4.4.2.2.1.2.7.9.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		403
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		403

#### 6.4.4.2.2.1.2.7.9.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 6.4.4.2.2.1.2.7.9.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 6.4.4.2.2.1.2.7.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the other collateral when it was taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.2.1.2.7.11 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.2.1.2.7.12 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.2.1.2.7.13 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.2.1.2.7.14 CollateralValue <CollVal>**

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut, if any.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.2.1.2.7.15 SafekeepingPlace <SfkpgPlc>**

*Presence:* [0..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.2.1.2.7.16 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.2.1.2.7.17 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "BlockchainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.2.2 Return <Rtr>

*Presence:* [1..1]

*Definition:* Provides the collateral movement direction that is a return only.

**Return <Rtr>** contains the following **Collateral54** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>MarginCallRequestIdentification</b> <MrgnCallReqId>	[1..1]	Text		407
	<b>MarginCallResponseIdentification</b> <MrgnCallRspnId>	[0..1]	Text		408
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		408
	<b>CollateralProposalResponseIdentification</b> <CollPrpslRspnId>	[0..1]	Text		408
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C23	408
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		409
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	410
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		411
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		411
	<b>Quantity</b> <Qty>	[1..1]	±	C15	411
	<b>Price</b> <Pric>	[0..1]	±		411
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	412
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		412
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	412
	<b>ValueDate</b> <ValDt>	[0..1]	Date		413
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		413
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		413
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		413
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		414
	<b>CashCollateral</b> <CshColl>	[0..*]			415
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		416
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		416
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		416
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	416
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		417
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		417
	<b>ValueDate</b> <ValDt>	[0..1]	Date		417
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		417

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	417
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		418
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C25	418
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		420
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		420
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	420
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	420
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			421
	<b>Description</b> <Desc>	[1..1]	Text		421
	<b>Quantity</b> <Qty>	[0..1]	±	C15	421
	<b>IssueDate</b> <IssDt>	[0..1]	±		422
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		422
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		422
	<b>Issuer</b> <Issr>	[0..1]			422
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	423
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		423
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			423
	<b>Name</b> <Nm>	[1..1]	Text		424
	<b>Address</b> <Adr>	[1..1]	±		424
	<b>ValueDate</b> <ValDt>	[0..1]	Date		424
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		424
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	424
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		425
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	425
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		425
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		426
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		426

#### 6.4.4.2.2.2.1 MarginCallRequestIdentification <MrgnCallReqId>

*Presence:* [1..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call request.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.2.2.2 MarginCallResponseIdentification <MrgnCallRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the margin call response.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.2.2.3 StandardSettlementInstructions <StdSttlmInstrs>**

*Presence:* [0..1]

*Definition:* Specifies the standard settlement instructions.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.2.2.4 CollateralProposalResponseIdentification <CollPrpslRspnId>**

*Presence:* [0..1]

*Definition:* Specifies the reference to the unambiguous identification of the collateral proposal response (in case of counter proposal).

*Datatype:* "Max35Text" on page 942

**6.4.4.2.2.2.5 SecuritiesCollateral <SctiesColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is securities.

*Impacted by:* C20 "SafekeepingAccountOrBlockChainAddress1Rule", C23 "SafekeepingAccountOrBlockChainAddress2Rule"



**SecuritiesCollateral <SctiesColl>** contains the following **SecuritiesCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		409
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	410
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		411
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		411
	<b>Quantity</b> <Qty>	[1..1]	±	C15	411
	<b>Price</b> <Pric>	[0..1]	±		411
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	412
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		412
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	412
	<b>ValueDate</b> <ValDt>	[0..1]	Date		413
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		413
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWllet>	[0..1]	±		413
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		413
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		414

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

#### 6.4.4.2.2.2.5.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

**6.4.4.2.2.2.5.2 SecurityIdentification <Sctyld>***Presence:* [1..1]*Definition:* Identification of a security.*Impacted by:* C13 "DescriptionPresenceRule", C14 "DescriptionUsageRule", C17 "ISINGuideline", C18 "ISINPresenceRule", C19 "OtherIdentificationPresenceRule"**SecurityIdentification <Sctyld>** contains the following elements (see "SecurityIdentification19" on page 821 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		822
	OtherIdentification <Othrlid>	[0..*]			822
	Identification <Id>	[1..1]	Text		823
	Suffix <Sfx>	[0..1]	Text		823
	Type <Tp>	[1..1]	±		823
	Description <Desc>	[0..1]	Text		823

**Constraints**

- **DescriptionPresenceRule**

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

```
On Condition
  /Description is absent
Following Must be True
  /ISIN Must be present
Or    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
```

/ISIN Must be present  
Or /Description Must be present

#### 6.4.4.2.2.2.5.3 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

**MaturityDate <MtrtyDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 6.4.4.2.2.2.5.4 LimitedCoverageIndicator <LtdCvrgInd>

*Presence:* [0..1]

*Definition:* Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

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

#### 6.4.4.2.2.2.5.5 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities collateral.

*Impacted by:* [C15 "DigitalTokenUnitUsageRule"](#)

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

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

#### 6.4.4.2.2.2.5.6 Price <Pric>

*Presence:* [0..1]

*Definition:* Indicates the price of the security.

**Price <Pric>** contains the following elements (see "Price7" on page 879 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		879
	Value <Val>	[1..1]	±		879

#### 6.4.4.2.2.2.5.7 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.2.2.5.8 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### 6.4.4.2.2.2.5.9 CollateralValue <CollVal>

*Presence:* [0..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.2.2.5.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the securities taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.2.2.5.11 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "[SecuritiesAccount19](#)" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.2.2.5.12 BlockchainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "[BlockchainAddressWallet3](#)" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 6.4.4.2.2.2.5.13 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.2.2.5.14 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails205" on page 882 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		882
	SettlementParties <SttlmPties>	[0..1]			883
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	883
	Depository <Dpstry>	[1..1]			884
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	884
Or	NameAndAddress <NmAndAdr>	[1..1]	±		885
Or}	Country <Ctry>	[1..1]	CodeSet	C3	885
	Party1 <Pty1>	[1..1]	±	C1, C2	885
	Party2 <Pty2>	[0..1]	±	C21, C26	886
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	888
	Depository <Dpstry>	[1..1]			888
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	889
Or	NameAndAddress <NmAndAdr>	[1..1]	±		889
Or}	Country <Ctry>	[1..1]	CodeSet	C3	889
	Party1 <Pty1>	[1..1]	±	C1, C2	890
	Party2 <Pty2>	[0..1]	±	C21, C26	891
	CollateralOwnership <CollOwnrsh>	[1..1]			892
	Proprietary <Prtry>	[1..1]	Indicator		892
	ClientName <CIntNm>	[0..1]			892
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	893
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		893
Or}	NameAndAddress <NmAndAdr>	[1..1]			893
	Name <Nm>	[1..1]	Text		894
	Address <Adr>	[1..1]	±		894

#### 6.4.4.2.2.2.6 CashCollateral <CshColl>

*Presence:* [0..\*]

*Definition:* Collateral type is cash.

**CashCollateral <CshColl>** contains the following **CashCollateral2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		416
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		416
	<b>ReturnExcess</b> <RtrXcss>	[0..1]	Indicator		416
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	416
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		417
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		417
	<b>ValueDate</b> <ValDt>	[0..1]	Date		417
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		417
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	417
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		418

#### 6.4.4.2.2.2.6.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.2.2.6.2 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Provides the identification of the clearing member 's cash account.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 6.4.4.2.2.2.6.3 ReturnExcess <RtrXcss>

*Presence:* [0..1]

*Definition:* Indicates whether excess of cash should be returned or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

#### 6.4.4.2.2.2.6.4 DepositAmount <DpstAmt>

*Presence:* [0..1]

*Definition:* Amount of the deposit.



*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.2.2.6.5 DepositType <DpstTp>

*Presence:* [0..1]

*Definition:* Specifies whether the deposit is fixed term or call/notice.

*Datatype:* "DepositType1Code" on page 920

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

#### 6.4.4.2.2.2.6.6 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.2.2.6.7 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the cash taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.2.2.6.8 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.2.2.6.9 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.2.2.6.10 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.2.2.7 OtherCollateral <OthrColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is other than securities or cash for example letter of credit.

*Impacted by:* C22 "SafekeepingAccountOrBlockChainAddress1Rule", C25 "SafekeepingAccountOrBlockChainAddress2Rule"

**OtherCollateral <OthrColl>** contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		420
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		420
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	420
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	420
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			421
	<b>Description</b> <Desc>	[1..1]	Text		421
	<b>Quantity</b> <Qty>	[0..1]	±	C15	421
	<b>IssueDate</b> <IssDt>	[0..1]	±		422
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		422
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		422
	<b>Issuer</b> <Issr>	[0..1]			422
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	423
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		423
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			423
	<b>Name</b> <Nm>	[1..1]	Text		424
	<b>Address</b> <Adr>	[1..1]	±		424
	<b>ValueDate</b> <ValDt>	[0..1]	Date		424
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		424
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	424
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		425
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	425
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		425
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		426
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		426

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
 /BlockchainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

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

#### 6.4.4.2.2.2.7.1 CollateralIdentification <Colld>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.2.2.7.2 LetterOfCreditIdentification <LtrOfCdtId>

*Presence:* [0..1]

*Definition:* Provides the unique identification of the letter of credit.

*Datatype:* "Max35Text" on page 942

#### 6.4.4.2.2.2.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

*Presence:* [0..1]

*Definition:* Amount of the letter/documentary credit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 6.4.4.2.2.2.7.4 GuaranteeAmount <GrntAmt>

*Presence:* [0..1]

*Definition:* Amount of the bank guarantee.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.2.2.7.5 OtherTypeOfCollateral <OthrTpOfColl>**

*Presence:* [0..1]

*Definition:* Provides a description and an amount of another type of collateral.

**OtherTypeOfCollateral <OthrTpOfColl>** contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Description</b> <Desc>	[1..1]	Text		421
	<b>Quantity</b> <Qty>	[0..1]	±	C15	421

**6.4.4.2.2.2.7.5.1 Description <Desc>**

*Presence:* [1..1]

*Definition:* Provides details about the collateral.

*Datatype:* "Max140Text" on page 941

**6.4.4.2.2.2.7.5.2 Quantity <Qty>**

*Presence:* [0..1]

*Definition:* Quantity of other collateral.

*Impacted by:* C15 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

**Constraints**

- **DigitalTokenUnitUsageRule**

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

**6.4.4.2.2.2.7.6 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral was issued.

**IssueDate <IsseDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.2.2.7.7 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral expires.

**ExpiryDate <XpryDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**6.4.4.2.2.2.7.8 LimitedCoverageIndicator <LtdCvrgInd>**

*Presence:* [0..1]

*Definition:* Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

**6.4.4.2.2.2.7.9 Issuer <Issr>**

*Presence:* [0..1]

*Definition:* Party that issues the bank guarantee or letter of / documentary credit.

**Issuer <Issr>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	423
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		423
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			423
	<b>Name</b> <Nm>	[1..1]	Text		424
	<b>Address</b> <Adr>	[1..1]	±		424

#### 6.4.4.2.2.2.7.9.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 6.4.4.2.2.2.7.9.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 6.4.4.2.2.2.7.9.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		424
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		424

#### 6.4.4.2.2.2.7.9.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 6.4.4.2.2.2.7.9.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 6.4.4.2.2.2.7.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the other collateral when it was taken as collateral.

*Datatype:* "ISODate" on page 937

#### 6.4.4.2.2.2.7.11 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 6.4.4.2.2.2.7.12 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910



**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.2.2.7.13 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**6.4.4.2.2.2.7.14 CollateralValue <CollVal>**

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut, if any.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**6.4.4.2.2.2.7.15 SafekeepingPlace <SfkpgPlc>**

*Presence:* [0..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 6.4.4.2.2.2.7.16 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 6.4.4.2.2.2.7.17 BlockchainAddressOrWallet <BlickChainAdrOrWllt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlickChainAdrOrWllt>** contains the following elements (see "BlockchainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

### 6.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C26 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

#### Constraints

- **SupplementaryDataRule**

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

# 7 **colr.008.001.06**

## **CollateralProposalResponseV06**

### 7.1 **MessageDefinition Functionality**

#### Scope

The CollateralProposalResponse message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to either accept or reject the collateral which has been proposed for the margin call. This message applies to both initial and counter proposals. If the collateral proposal is rejected then a new collateral proposal must be made.

The message definition is intended for use with the ISO20022 Business Application Header.

#### Usage

The CollateralProposalResponse message can be sent in response to a previously received CollateralProposal message in order to accept or reject the collateral that has been proposed to cover the margin call.

#### Outline

The CollateralProposalResponseV06 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. ProposalResponse

Details the response to the collateral which has been proposed for the margin call. The proposed collateral can be accepted or rejected.

D. SupplementaryData

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

## 7.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollPrpslRspn>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		433
	<b>Obligation</b> <Oblgtn>	[1..1]		C2, C3	433
	<b>PartyA</b> <PtyA>	[1..1]			435
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	435
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		435
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			436
	<b>Name</b> <Nm>	[1..1]	Text		436
	<b>Address</b> <Adr>	[1..1]	±		436
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			436
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	437
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		437
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			437
	<b>Name</b> <Nm>	[1..1]	Text		438
	<b>Address</b> <Adr>	[1..1]	±		438
	<b>PartyB</b> <PtyB>	[1..1]			438
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	438
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		439
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			439
	<b>Name</b> <Nm>	[1..1]	Text		439
	<b>Address</b> <Adr>	[1..1]	±		439
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			440
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	440
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		440
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			441
	<b>Name</b> <Nm>	[1..1]	Text		441
	<b>Address</b> <Adr>	[1..1]	±		441
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		441
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		442
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		442

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		444
	<b>ProposalResponse</b> <PrpslRspn>	[1..1]			444
{Or	<b>CollateralProposal</b> <CollPrpsl>	[1..1]			447
	<b>VariationMargin</b> <VartnMrgn>	[1..1]			449
	<b>CollateralProposalIdentification</b> <CollPrpslId>	[1..1]	Text		450
	<b>Type</b> <Tp>	[1..1]	CodeSet		450
	<b>Response</b> <Rspn>	[1..1]		C4	451
	<b>SecuritiesCollateralResponse</b> <SctiesCollRspn>	[0..*]		C7	452
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		452
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		452
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		452
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		453
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		453
	<b>CashCollateralResponse</b> <CshCollRspn>	[0..*]		C8	453
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		454
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		454
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		454
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		454
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		455
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		455
	<b>OtherCollateralResponse</b> <OthrCollRspn>	[0..*]		C9	455
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		456
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		456
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		456
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		456
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		457
	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[0..1]			457
	<b>CollateralProposalIdentification</b> <CollPrpslId>	[1..1]	Text		458
	<b>Type</b> <Tp>	[1..1]	CodeSet		458
	<b>Response</b> <Rspn>	[1..1]		C4	459
	<b>SecuritiesCollateralResponse</b> <SctiesCollRspn>	[0..*]		C7	460

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		460
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		460
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		460
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		461
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		461
	<b>CashCollateralResponse</b> <CshCollRspn>	[0..*]		C8	461
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		462
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		462
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		462
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		462
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		463
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		463
	<b>OtherCollateralResponse</b> <OthrCollRspn>	[0..*]		C9	463
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		464
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		464
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		464
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		464
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		465
Or}	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[1..1]			465
	<b>CollateralProposalIdentification</b> <CollPrpsId>	[1..1]	Text		466
	<b>Type</b> <Tp>	[1..1]	CodeSet		466
	<b>Response</b> <Rspn>	[1..1]		C4	467
	<b>SecuritiesCollateralResponse</b> <SctiesCollRspn>	[0..*]		C7	468
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		468
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		468
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		468
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		469
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		469
	<b>CashCollateralResponse</b> <CshCollRspn>	[0..*]		C8	469
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		470
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		470

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		470
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		470
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		471
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		471
	<b>OtherCollateralResponse</b> <OthrCollRspn>	[0..*]		C9	471
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		472
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		472
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		472
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		472
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		473
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C10	473

## 7.3 Constraints

### C1 AnyBIC

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

### C2 CollateralAccountOrBlockChainAddress1Rule

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

### C3 CollateralAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

### C4 CollateralResponsePresenceRule

CashCollateralResponse or SecuritiesCollateralResponse or OtherCollateralResponse must be present at least once.

### C5 Country

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

### C6 IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

### C7 ProposalRejectionRule

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.



**C8 ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

**C9 ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

**C10 SupplementaryDataRule**

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

## 7.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 7.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as know by the instructing party.

*Datatype:* "Max35Text" on page 942

### 7.4.2 Obligation <Oblgtn>

*Presence:* [1..1]

*Definition:* Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

*Impacted by:* C2 "CollateralAccountOrBlockChainAddress1Rule", C3 "CollateralAccountOrBlockChainAddress2Rule"

**Obligation <Oblgtn>** contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyA</b> <PtyA>	[1..1]			435
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	435
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		435
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			436
	<b>Name</b> <Nm>	[1..1]	Text		436
	<b>Address</b> <Adr>	[1..1]	±		436
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			436
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	437
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		437
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			437
	<b>Name</b> <Nm>	[1..1]	Text		438
	<b>Address</b> <Adr>	[1..1]	±		438
	<b>PartyB</b> <PtyB>	[1..1]			438
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	438
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		439
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			439
	<b>Name</b> <Nm>	[1..1]	Text		439
	<b>Address</b> <Adr>	[1..1]	±		439
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			440
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	440
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		440
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			441
	<b>Name</b> <Nm>	[1..1]	Text		441
	<b>Address</b> <Adr>	[1..1]	±		441
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		441
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		442
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		442
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		444

**Constraints**

- **CollateralAccountOrBlockChainAddress1Rule**

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **CollateralAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

**7.4.2.1 PartyA <PtyA>**

*Presence:* [1..1]

*Definition:* Defines one of the entities associated with the collateral agreement.

**PartyA <PtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	435
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		435
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			436
	<b>Name</b> <Nm>	[1..1]	Text		436
	<b>Address</b> <Adr>	[1..1]	±		436

**7.4.2.1.1 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

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

**7.4.2.1.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 7.4.2.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		436
	<b>Address</b> <Adr>	[1..1]	±		436

##### 7.4.2.1.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 7.4.2.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 7.4.2.2 ServicingPartyA <SvcgPtyA>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party A and that offers collateral management services.

**ServicingPartyA <SvcgPtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	437
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		437
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			437
	<b>Name</b> <Nm>	[1..1]	Text		438
	<b>Address</b> <Adr>	[1..1]	±		438

#### 7.4.2.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 7.4.2.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 7.4.2.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		438
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		438

#### 7.4.2.2.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 7.4.2.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 7.4.2.3 PartyB <PtyB>

*Presence:* [1..1]

*Definition:* Defines the other entity associated with the collateral agreement.

**PartyB <PtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC &lt;AnyBIC&gt;</b>	[1..1]	IdentifierSet	C1	438
Or	<b>ProprietaryIdentification &lt;PrtryId&gt;</b>	[1..1]	±		439
Or}	<b>NameAndAddress &lt;NmAndAdr&gt;</b>	[1..1]			439
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		439
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		439

#### 7.4.2.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 7.4.2.3.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 7.4.2.3.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		439
	<b>Address</b> <Adr>	[1..1]	±		439

##### 7.4.2.3.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

##### 7.4.2.3.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 7.4.2.4 ServicingPartyB <SvcgPtyB>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party B and that offers collateral management services.

**ServicingPartyB <SvcgPtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C1	440
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		440
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			441
	<b>Name</b> <Nm>	[1..1]	Text		441
	<b>Address</b> <Adr>	[1..1]	±		441

##### 7.4.2.4.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

##### 7.4.2.4.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.



**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 7.4.2.4.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		441
	<b>Address</b> <Adr>	[1..1]	±		441

##### 7.4.2.4.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 7.4.2.4.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 7.4.2.5 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 7.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWllt>** contains the following elements (see "BlockChainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 7.4.2.7 ExposureType <XpsrTp>

*Presence:* [0..1]

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

*Datatype:* "ExposureType11Code" on page 922

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where

CodeName	Name	Definition
		one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

#### 7.4.2.8 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Indicates the close of business date on which the initiating party is valuing the margin call.

**ValuationDate <ValtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

### 7.4.3 ProposalResponse <PrpslRspn>

*Presence:* [1..1]

*Definition:* Details the response to the collateral which has been proposed for the margin call. The proposed collateral can be accepted or rejected.

**ProposalResponse <PrpslRspn>** contains one of the following **CollateralProposalResponse4Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>CollateralProposal</b> <CollPrpsl>	[1..1]			447
	<b>VariationMargin</b> <VartnMrgn>	[1..1]			449
	<b>CollateralProposalIdentification</b> <CollPrpslId>	[1..1]	Text		450
	<b>Type</b> <Tp>	[1..1]	CodeSet		450
	<b>Response</b> <Rspn>	[1..1]		C4	451
	<b>SecuritiesCollateralResponse</b> <ScitiesCollRspn>	[0..*]		C7	452
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		452
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		452
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		452
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		453
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		453
	<b>CashCollateralResponse</b> <CshCollRspn>	[0..*]		C8	453
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		454
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		454
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		454
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		454
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		455
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		455
	<b>OtherCollateralResponse</b> <OthrCollRspn>	[0..*]		C9	455
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		456
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		456
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		456
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		456
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		457
	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[0..1]			457
	<b>CollateralProposalIdentification</b> <CollPrpslId>	[1..1]	Text		458
	<b>Type</b> <Tp>	[1..1]	CodeSet		458
	<b>Response</b> <Rspn>	[1..1]		C4	459
	<b>SecuritiesCollateralResponse</b> <ScitiesCollRspn>	[0..*]		C7	460
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		460

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		460
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		460
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		461
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		461
	<b>CashCollateralResponse</b> <CshCollRspn>	[0..*]		C8	461
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		462
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		462
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		462
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		462
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		463
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		463
	<b>OtherCollateralResponse</b> <OthrCollRspn>	[0..*]		C9	463
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		464
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		464
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		464
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		464
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		465
Or}	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[1..1]			465
	<b>CollateralProposalIdentification</b> <CollPrpslId>	[1..1]	Text		466
	<b>Type</b> <Tp>	[1..1]	CodeSet		466
	<b>Response</b> <Rspn>	[1..1]		C4	467
	<b>SecuritiesCollateralResponse</b> <SctiesCollRspn>	[0..*]		C7	468
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		468
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		468
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		468
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		469
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		469
	<b>CashCollateralResponse</b> <CshCollRspn>	[0..*]		C8	469
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		470
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		470
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		470

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		470
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		471
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		471
	<b>OtherCollateralResponse</b> <OthrCollRspn>	[0..*]		C9	471
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		472
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		472
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		472
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		472
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		473

#### 7.4.3.1 CollateralProposal <CollPrpsl>

*Presence:* [1..1]

*Definition:* Provides the collateral proposal response for the variation margin and optionally the segregated independent amount.

**CollateralProposal <CollPrpsl>** contains the following **CollateralProposalResponse4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VariationMargin</b> <VarthMrgn>	[1..1]			449
	<b>CollateralProposalIdentification</b> <CollPrpslId>	[1..1]	Text		450
	<b>Type</b> <Tp>	[1..1]	CodeSet		450
	<b>Response</b> <Rspn>	[1..1]		C4	451
	<b>SecuritiesCollateralResponse</b> <SctiesCollRspn>	[0..*]		C7	452
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		452
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		452
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		452
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		453
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		453
	<b>CashCollateralResponse</b> <CshCollRspn>	[0..*]		C8	453
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		454
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		454
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		454
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		454
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		455
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		455
	<b>OtherCollateralResponse</b> <OthrCollRspn>	[0..*]		C9	455
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		456
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		456
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		456
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		456
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		457
	<b>SegregatedIndependentAmount</b> <SgrtdIndpdntAmt>	[0..1]			457
	<b>CollateralProposalIdentification</b> <CollPrpslId>	[1..1]	Text		458
	<b>Type</b> <Tp>	[1..1]	CodeSet		458
	<b>Response</b> <Rspn>	[1..1]		C4	459
	<b>SecuritiesCollateralResponse</b> <SctiesCollRspn>	[0..*]		C7	460
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		460
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		460
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		460



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		461
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		461
	<b>CashCollateralResponse</b> <CshCollRspn>	[0..*]		C8	461
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		462
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		462
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		462
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		462
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		463
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		463
	<b>OtherCollateralResponse</b> <OthrCollRspn>	[0..*]		C9	463
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		464
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		464
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		464
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		464
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		465

#### 7.4.3.1.1 VariationMargin <VartnMrgn>

*Presence:* [1..1]

*Definition:* Provides the collateral proposal response for the variation margin.

**VariationMargin <VartnMrgn>** contains the following **CollateralProposalResponseType4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralProposalIdentification</b> <CollPrpslId>	[1..1]	Text		450
	<b>Type</b> <Tp>	[1..1]	CodeSet		450
	<b>Response</b> <Rspn>	[1..1]		C4	451
	<b>SecuritiesCollateralResponse</b> <SctiesCollRspn>	[0..*]		C7	452
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		452
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		452
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		452
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		453
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		453
	<b>CashCollateralResponse</b> <CshCollRspn>	[0..*]		C8	453
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		454
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		454
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		454
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		454
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		455
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		455
	<b>OtherCollateralResponse</b> <OthrCollRspn>	[0..*]		C9	455
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		456
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		456
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		456
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		456
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		457

#### 7.4.3.1.1.1 CollateralProposalIdentification <CollPrpslId>

*Presence:* [1..1]

*Definition:* Unique identifier for a collateral proposal.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.1.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Indicates whether the collateral proposal is an initial or a counter proposal.

*Datatype:* "CollateralProposalResponse1Code" on page 916

CodeName	Name	Definition
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.

#### 7.4.3.1.1.3 Response <Rspn>

*Presence:* [1..1]

*Definition:* Provides response details for each of the proposed collateral pieces.

*Impacted by:* C4 "CollateralResponsePresenceRule"

**Response <Rspn>** contains the following **CollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesCollateralResponse</b> <SctiesCollRspn>	[0..*]		C7	452
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		452
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		452
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		452
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		453
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		453
	<b>CashCollateralResponse</b> <CshCollRspn>	[0..*]		C8	453
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		454
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		454
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		454
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		454
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		455
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		455
	<b>OtherCollateralResponse</b> <OthrCollRspn>	[0..*]		C9	455
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		456
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		456
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		456
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		456
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		457

#### Constraints

- **CollateralResponsePresenceRule**

CashCollateralResponse or SecuritiesCollateralResponse or OtherCollateralResponse must be present at least once.

```

Following Must be True
    /CashCollateralResponse[*] Must be present
Or    /SecuritiesCollateralResponse[*] Must be present
Or    /OtherCollateralResponse[*] Must be present

```

#### 7.4.3.1.1.3.1 SecuritiesCollateralResponse <SctiesCollRspn>

*Presence:* [0..\*]

*Definition:* Provides details on the securities collateral proposal.

*Impacted by:* [C7 "ProposalRejectionRule"](#)

**SecuritiesCollateralResponse <SctiesCollRspn>** contains the following **SecuritiesCollateralResponse2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <ColllId>	[0..1]	Text		452
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		452
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		452
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		453
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		453

#### Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

```

On Condition
    /ResponseType is equal to value 'Rejected'
Following Must be True
    /RejectionReason Must be present
Or    /RejectionInformation Must be present

```

#### 7.4.3.1.1.3.1.1 CollateralIdentification <ColllId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* ["Max35Text"](#) on page 942

#### 7.4.3.1.1.3.1.2 AssetNumber <AsstNb>

*Presence:* [0..1]

*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.

*Datatype:* ["Max35Text"](#) on page 942

#### 7.4.3.1.1.3.1.3 ResponseType <RspnTp>

*Presence:* [1..1]

*Definition:* Specifies the status of the collateral proposal.

*Datatype:* ["Status4Code"](#) on page 935

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

#### 7.4.3.1.1.3.1.4 RejectionReason <RjctnRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Datatype:* "RejectionReason68Code" on page 933

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

#### 7.4.3.1.1.3.1.5 RejectionInformation <RjctnInf>

*Presence:* [0..1]

*Definition:* Additional information regarding why the collateral proposal has a rejected status.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.1.3.1.2 CashCollateralResponse <CshCollRspn>

*Presence:* [0..\*]

*Definition:* Provides details on the cash collateral proposal.

*Impacted by:* C8 "ProposalRejectionRule"

**CashCollateralResponse <CshCollRspn>** contains the following **CashCollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ResponseType &lt;RspnTp&gt;</b>	[1..1]	CodeSet		454
	<b>CollateralIdentification &lt;CollId&gt;</b>	[0..1]	Text		454
	<b>AssetNumber &lt;AsstNb&gt;</b>	[0..1]	Text		454
	<b>CashAccountIdentification &lt;CshAcctId&gt;</b>	[0..1]	±		454
	<b>RejectionReason &lt;RjctnRsn&gt;</b>	[0..1]	CodeSet		455
	<b>RejectionInformation &lt;RjctnInf&gt;</b>	[0..1]	Text		455

#### Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition  
 /ResponseType is equal to value 'Rejected'  
 Following Must be True  
 /RejectionReason Must be present  
 Or /RejectionInformation Must be present

#### 7.4.3.1.1.3.2.1 ResponseType <RspnTp>

*Presence:* [1..1]

*Definition:* Specifies the status of the collateral proposal.

*Datatype:* "Status4Code" on page 935

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

#### 7.4.3.1.1.3.2.2 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.1.3.2.3 AssetNumber <AsstNb>

*Presence:* [0..1]

*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.1.3.2.4 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 7.4.3.1.1.3.2.5 RejectionReason <RjctnRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Datatype:* "RejectionReason68Code" on page 933

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

#### 7.4.3.1.1.3.2.6 RejectionInformation <RjctnInf>

*Presence:* [0..1]

*Definition:* Additional information regarding why the collateral proposal has a rejected status.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.1.3.3 OtherCollateralResponse <OthrCollRspn>

*Presence:* [0..\*]

*Definition:* Provides details on other collateral proposal.

*Impacted by:* C9 "ProposalRejectionRule"

**OtherCollateralResponse <OthrCollRspn>** contains the following **OtherCollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		456
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		456
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		456
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		456
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		457

#### Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

```
On Condition
  /ResponseType is equal to value 'Rejected'
Following Must be True
  /RejectionReason Must be present
Or
  /RejectionInformation Must be present
```

#### 7.4.3.1.1.3.3.1 ResponseType <RspnTp>

*Presence:* [1..1]

*Definition:* Specifies the status of the collateral proposal.

*Datatype:* "Status4Code" on page 935

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

#### 7.4.3.1.1.3.3.2 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.1.3.3.3 AssetNumber <AsstNb>

*Presence:* [0..1]

*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.1.3.3.4 RejectionReason <RjctnRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.



*Datatype:* "RejectionReason68Code" on page 933

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

#### 7.4.3.1.1.3.3.5 RejectionInformation <RjctnInf>

*Presence:* [0..1]

*Definition:* Additional information regarding why the collateral proposal has a rejected status.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

*Presence:* [0..1]

*Definition:* Provides the collateral proposal response for the segregated independent amount.

**SegregatedIndependentAmount <SgrtdIndpdntAmt>** contains the following **CollateralProposalResponseType4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralProposalIdentification</b> <CollPrpslId>	[1..1]	Text		458
	<b>Type</b> <Tp>	[1..1]	CodeSet		458
	<b>Response</b> <Rspn>	[1..1]		C4	459
	<b>SecuritiesCollateralResponse</b> <SctiesCollRspn>	[0..*]		C7	460
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		460
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		460
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		460
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		461
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		461
	<b>CashCollateralResponse</b> <CshCollRspn>	[0..*]		C8	461
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		462
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		462
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		462
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		462
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		463
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		463
	<b>OtherCollateralResponse</b> <OthrCollRspn>	[0..*]		C9	463
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		464
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		464
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		464
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		464
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		465

#### 7.4.3.1.2.1 CollateralProposalIdentification <CollPrpslId>

*Presence:* [1..1]

*Definition:* Unique identifier for a collateral proposal.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.2.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Indicates whether the collateral proposal is an initial or a counter proposal.

*Datatype:* "CollateralProposalResponse1Code" on page 916

CodeName	Name	Definition
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.

#### 7.4.3.1.2.3 Response <Rspn>

*Presence:* [1..1]

*Definition:* Provides response details for each of the proposed collateral pieces.

*Impacted by:* C4 "CollateralResponsePresenceRule"

**Response <Rspn>** contains the following **CollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesCollateralResponse</b> <SctiesCollRspn>	[0..*]		C7	460
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		460
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		460
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		460
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		461
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		461
	<b>CashCollateralResponse</b> <CshCollRspn>	[0..*]		C8	461
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		462
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		462
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		462
	<b>CashAccountIdentification</b> <CshAcctld>	[0..1]	±		462
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		463
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		463
	<b>OtherCollateralResponse</b> <OthrCollRspn>	[0..*]		C9	463
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		464
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		464
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		464
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		464
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		465

#### Constraints

- **CollateralResponsePresenceRule**

CashCollateralResponse or SecuritiesCollateralResponse or OtherCollateralResponse must be present at least once.

```

Following Must be True
    /CashCollateralResponse[*] Must be present
Or    /SecuritiesCollateralResponse[*] Must be present
Or    /OtherCollateralResponse[*] Must be present

```

#### 7.4.3.1.2.3.1 SecuritiesCollateralResponse <SctiesCollRspn>

*Presence:* [0..\*]

*Definition:* Provides details on the securities collateral proposal.

*Impacted by:* [C7 "ProposalRejectionRule"](#)

**SecuritiesCollateralResponse <SctiesCollRspn>** contains the following **SecuritiesCollateralResponse2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <ColllId>	[0..1]	Text		460
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		460
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		460
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		461
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		461

#### Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

```

On Condition
    /ResponseType is equal to value 'Rejected'
Following Must be True
    /RejectionReason Must be present
Or    /RejectionInformation Must be present

```

##### 7.4.3.1.2.3.1.1 CollateralIdentification <ColllId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* ["Max35Text"](#) on page 942

##### 7.4.3.1.2.3.1.2 AssetNumber <AsstNb>

*Presence:* [0..1]

*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.

*Datatype:* ["Max35Text"](#) on page 942

##### 7.4.3.1.2.3.1.3 ResponseType <RspnTp>

*Presence:* [1..1]

*Definition:* Specifies the status of the collateral proposal.

*Datatype:* ["Status4Code"](#) on page 935

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

#### 7.4.3.1.2.3.1.4 RejectionReason <RjctnRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Datatype:* "RejectionReason68Code" on page 933

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

#### 7.4.3.1.2.3.1.5 RejectionInformation <RjctnInf>

*Presence:* [0..1]

*Definition:* Additional information regarding why the collateral proposal has a rejected status.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.2.3.2 CashCollateralResponse <CshCollRspn>

*Presence:* [0..\*]

*Definition:* Provides details on the cash collateral proposal.

*Impacted by:* C8 "ProposalRejectionRule"

**CashCollateralResponse <CshCollRspn>** contains the following **CashCollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ResponseType &lt;RspnTp&gt;</b>	[1..1]	CodeSet		462
	<b>CollateralIdentification &lt;CollId&gt;</b>	[0..1]	Text		462
	<b>AssetNumber &lt;AsstNb&gt;</b>	[0..1]	Text		462
	<b>CashAccountIdentification &lt;CshAcctId&gt;</b>	[0..1]	±		462
	<b>RejectionReason &lt;RjctnRsn&gt;</b>	[0..1]	CodeSet		463
	<b>RejectionInformation &lt;RjctnInf&gt;</b>	[0..1]	Text		463

#### Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition  
 /ResponseType is equal to value 'Rejected'  
 Following Must be True  
 /RejectionReason Must be present  
 Or /RejectionInformation Must be present

#### 7.4.3.1.2.3.2.1 ResponseType <RspnTp>

*Presence:* [1..1]

*Definition:* Specifies the status of the collateral proposal.

*Datatype:* "Status4Code" on page 935

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

#### 7.4.3.1.2.3.2.2 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.2.3.2.3 AssetNumber <AsstNb>

*Presence:* [0..1]

*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.2.3.2.4 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 7.4.3.1.2.3.2.5 RejectionReason <RjctnRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Datatype:* "RejectionReason68Code" on page 933

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

#### 7.4.3.1.2.3.2.6 RejectionInformation <RjctnInf>

*Presence:* [0..1]

*Definition:* Additional information regarding why the collateral proposal has a rejected status.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.2.3.3 OtherCollateralResponse <OthrCollRspn>

*Presence:* [0..\*]

*Definition:* Provides details on other collateral proposal.

*Impacted by:* C9 "ProposalRejectionRule"

**OtherCollateralResponse <OthrCollRspn>** contains the following **OtherCollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		464
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		464
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		464
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		464
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		465

#### Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

```
On Condition
  /ResponseType is equal to value 'Rejected'
Following Must be True
  /RejectionReason Must be present
Or
  /RejectionInformation Must be present
```

#### 7.4.3.1.2.3.3.1 ResponseType <RspnTp>

*Presence:* [1..1]

*Definition:* Specifies the status of the collateral proposal.

*Datatype:* "Status4Code" on page 935

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

#### 7.4.3.1.2.3.3.2 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.2.3.3.3 AssetNumber <AsstNb>

*Presence:* [0..1]

*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.1.2.3.3.4 RejectionReason <RjctnRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.



*Datatype:* "RejectionReason68Code" on page 933

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

#### 7.4.3.1.2.3.3.5 RejectionInformation <RjctnInf>

*Presence:* [0..1]

*Definition:* Additional information regarding why the collateral proposal has a rejected status.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

*Presence:* [1..1]

*Definition:* Provides the collateral proposal response for the segregated independent amount only.

**SegregatedIndependentAmount <SgrtdIndpdntAmt>** contains the following **CollateralProposalResponseType4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralProposalIdentification</b> <CollPrpslId>	[1..1]	Text		466
	<b>Type</b> <Tp>	[1..1]	CodeSet		466
	<b>Response</b> <Rspn>	[1..1]		C4	467
	<b>SecuritiesCollateralResponse</b> <SctiesCollRspn>	[0..*]		C7	468
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		468
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		468
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		468
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		469
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		469
	<b>CashCollateralResponse</b> <CshCollRspn>	[0..*]		C8	469
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		470
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		470
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		470
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		470
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		471
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		471
	<b>OtherCollateralResponse</b> <OthrCollRspn>	[0..*]		C9	471
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		472
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		472
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		472
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		472
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		473

#### 7.4.3.2.1 CollateralProposalIdentification <CollPrpslId>

*Presence:* [1..1]

*Definition:* Unique identifier for a collateral proposal.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.2.2 Type <Tp>

*Presence:* [1..1]

*Definition:* Indicates whether the collateral proposal is an initial or a counter proposal.

*Datatype:* "CollateralProposalResponse1Code" on page 916

CodeName	Name	Definition
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.

#### 7.4.3.2.3 Response <Rspn>

*Presence:* [1..1]

*Definition:* Provides response details for each of the proposed collateral pieces.

*Impacted by:* C4 "CollateralResponsePresenceRule"

**Response <Rspn>** contains the following **CollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SecuritiesCollateralResponse</b> <SctiesCollRspn>	[0..*]		C7	468
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		468
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		468
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		468
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		469
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		469
	<b>CashCollateralResponse</b> <CshCollRspn>	[0..*]		C8	469
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		470
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		470
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		470
	<b>CashAccountIdentification</b> <CshAcctld>	[0..1]	±		470
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		471
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		471
	<b>OtherCollateralResponse</b> <OthrCollRspn>	[0..*]		C9	471
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		472
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		472
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		472
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		472
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		473

#### Constraints

- **CollateralResponsePresenceRule**

CashCollateralResponse or SecuritiesCollateralResponse or OtherCollateralResponse must be present at least once.

```

Following Must be True
  /CashCollateralResponse[*] Must be present
Or    /SecuritiesCollateralResponse[*] Must be present
Or    /OtherCollateralResponse[*] Must be present

```

#### 7.4.3.2.3.1 SecuritiesCollateralResponse <SctiesCollRspn>

*Presence:* [0..\*]

*Definition:* Provides details on the securities collateral proposal.

*Impacted by:* [C7 "ProposalRejectionRule"](#)

**SecuritiesCollateralResponse <SctiesCollRspn>** contains the following **SecuritiesCollateralResponse2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		468
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		468
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		468
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		469
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		469

#### Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

```

On Condition
  /ResponseType is equal to value 'Rejected'
Following Must be True
  /RejectionReason Must be present
Or    /RejectionInformation Must be present

```

##### 7.4.3.2.3.1.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* ["Max35Text"](#) on page 942

##### 7.4.3.2.3.1.2 AssetNumber <AsstNb>

*Presence:* [0..1]

*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.

*Datatype:* ["Max35Text"](#) on page 942

##### 7.4.3.2.3.1.3 ResponseType <RspnTp>

*Presence:* [1..1]

*Definition:* Specifies the status of the collateral proposal.

*Datatype:* ["Status4Code"](#) on page 935

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

#### 7.4.3.2.3.1.4 RejectionReason <RjctnRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Datatype:* "RejectionReason68Code" on page 933

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

#### 7.4.3.2.3.1.5 RejectionInformation <RjctnInf>

*Presence:* [0..1]

*Definition:* Additional information regarding why the collateral proposal has a rejected status.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.2.3.2 CashCollateralResponse <CshCollRspn>

*Presence:* [0..\*]

*Definition:* Provides details on the cash collateral proposal.

*Impacted by:* C8 "ProposalRejectionRule"

**CashCollateralResponse <CshCollRspn>** contains the following **CashCollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ResponseType &lt;RspnTp&gt;</b>	[1..1]	CodeSet		470
	<b>CollateralIdentification &lt;CollId&gt;</b>	[0..1]	Text		470
	<b>AssetNumber &lt;AsstNb&gt;</b>	[0..1]	Text		470
	<b>CashAccountIdentification &lt;CshAcctId&gt;</b>	[0..1]	±		470
	<b>RejectionReason &lt;RjctnRsn&gt;</b>	[0..1]	CodeSet		471
	<b>RejectionInformation &lt;RjctnInf&gt;</b>	[0..1]	Text		471

#### Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

On Condition  
 /ResponseType is equal to value 'Rejected'  
 Following Must be True  
 /RejectionReason Must be present  
 Or /RejectionInformation Must be present

#### 7.4.3.2.3.2.1 ResponseType <RspnTp>

*Presence:* [1..1]

*Definition:* Specifies the status of the collateral proposal.

*Datatype:* "Status4Code" on page 935

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

#### 7.4.3.2.3.2.2 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.2.3.2.3 AssetNumber <AsstNb>

*Presence:* [0..1]

*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.2.3.2.4 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 7.4.3.2.3.2.5 RejectionReason <RjctnRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Datatype:* "RejectionReason68Code" on page 933

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

#### 7.4.3.2.3.2.6 RejectionInformation <RjctnInf>

*Presence:* [0..1]

*Definition:* Additional information regarding why the collateral proposal has a rejected status.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.2.3.3 OtherCollateralResponse <OthrCollRspn>

*Presence:* [0..\*]

*Definition:* Provides details on other collateral proposal.

*Impacted by:* C9 "ProposalRejectionRule"

**OtherCollateralResponse <OthrCollRspn>** contains the following **OtherCollateralResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		472
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		472
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		472
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	CodeSet		472
	<b>RejectionInformation</b> <RjctnInf>	[0..1]	Text		473

#### Constraints

- **ProposalRejectionRule**

If ResponseType equals "Rejected" then RejectionReason must be present or RejectionInformation must be present. Both RejectionReason and RejectionInformation may be present.

```
On Condition
  /ResponseType is equal to value 'Rejected'
Following Must be True
  /RejectionReason Must be present
Or
  /RejectionInformation Must be present
```

#### 7.4.3.2.3.3.1 ResponseType <RspnTp>

*Presence:* [1..1]

*Definition:* Specifies the status of the collateral proposal.

*Datatype:* "Status4Code" on page 935

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

#### 7.4.3.2.3.3.2 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.2.3.3.3 AssetNumber <AsstNb>

*Presence:* [0..1]

*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.

*Datatype:* "Max35Text" on page 942

#### 7.4.3.2.3.3.4 RejectionReason <RjctnRsn>

*Presence:* [0..1]

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.



*Datatype:* "RejectionReason68Code" on page 933

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

#### 7.4.3.2.3.3.5 RejectionInformation <RjctnInf>

*Presence:* [0..1]

*Definition:* Additional information regarding why the collateral proposal has a rejected status.

*Datatype:* "Max35Text" on page 942

## 7.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C10 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

#### Constraints

- **SupplementaryDataRule**

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

## 8 **colr.009.001.05** **MarginCallDisputeNotificationV05**

### 8.1 **MessageDefinition Functionality**

#### Scope

The MarginCallDisputeNotification message is sent by the collateral taker or its collateral manager to the collateral giver or its collateral manager to acknowledge the notification of the dispute (either full or partial dispute) of the MarginCallRequest. The message will detail the amount of the dispute and the reason.

The message definition is intended for use with the ISO20022 Business Application Header.

#### Usage

When there is a dispute by the collateral giver to the collateral taker a MarginCallDisputeNotification message is sent with the disputed amount (full or partial) stating the reason why the margin call is being disputed.

#### Outline

The MarginCallDisputeNotificationV05 MessageDefinition is composed of 4 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. DisputeNotification

Details of the dispute notification.

D. SupplementaryData

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

## 8.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <MrgnCallDsptNtfctn>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		477
	<b>Obligation</b> <Oblgtn>	[1..1]		C3, C4	477
	<b>PartyA</b> <PtyA>	[1..1]			479
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	479
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		479
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			480
	<b>Name</b> <Nm>	[1..1]	Text		480
	<b>Address</b> <Adr>	[1..1]	±		480
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			480
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	481
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		481
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			481
	<b>Name</b> <Nm>	[1..1]	Text		482
	<b>Address</b> <Adr>	[1..1]	±		482
	<b>PartyB</b> <PtyB>	[1..1]			482
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	482
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		483
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			483
	<b>Name</b> <Nm>	[1..1]	Text		483
	<b>Address</b> <Adr>	[1..1]	±		483
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			484
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	484
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		484
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			485
	<b>Name</b> <Nm>	[1..1]	Text		485
	<b>Address</b> <Adr>	[1..1]	±		485
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		485
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		486
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		486

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		488
	<b>DisputeNotification</b> <DsptNtfctn>	[1..1]			488
{Or	<b>DisputeNotificationDetails</b> <DsptNtfctnDtls>	[1..1]			489
	<b>VariationMarginDispute</b> <VartnMrgnDspt>	[1..1]			489
	<b>DisputeDetails</b> <DsptDtls>	[1..1]	±		489
	<b>ResolutionTypeDetails</b> <RsltnTpDtls>	[0..*]	±		489
	<b>SegregatedIndependentAmountDispute</b> <SgrtdIndpdntAmtDspt>	[0..1]			490
	<b>DisputeDetails</b> <DsptDtls>	[1..1]	±		490
	<b>DisputeResolutionType1Choice</b> <DsptRsltnTp1Chc>	[0..*]	±		490
Or}	<b>SegregatedIndependentAmountDisputeDetails</b> <SgrtdIndpdntAmtDsptDtls>	[1..1]			490
	<b>DisputeDetails</b> <DsptDtls>	[1..1]	±		491
	<b>DisputeResolutionType1Choice</b> <DsptRsltnTp1Chc>	[0..*]	±		491
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C7	491

## 8.3 Constraints

### C1 ActiveCurrency

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

### C2 AnyBIC

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

### C3 CollateralAccountOrBlockChainAddress1Rule

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

### C4 CollateralAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

### C5 Country

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

### C6 CurrencyAmount

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

Note: The decimal separator is a dot.

#### **C7 SupplementaryDataRule**

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

## **8.4 Message Building Blocks**

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### **8.4.1 TransactionIdentification <TxId>**

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as know by the instructing party.

*Datatype:* "Max35Text" on page 942

### **8.4.2 Obligation <Oblgtn>**

*Presence:* [1..1]

*Definition:* Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

*Impacted by:* C3 "CollateralAccountOrBlockChainAddress1Rule", C4 "CollateralAccountOrBlockChainAddress2Rule"

**Obligation <Oblgtn>** contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyA</b> <PtyA>	[1..1]			479
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	479
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		479
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			480
	<b>Name</b> <Nm>	[1..1]	Text		480
	<b>Address</b> <Adr>	[1..1]	±		480
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			480
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	481
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		481
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			481
	<b>Name</b> <Nm>	[1..1]	Text		482
	<b>Address</b> <Adr>	[1..1]	±		482
	<b>PartyB</b> <PtyB>	[1..1]			482
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	482
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		483
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			483
	<b>Name</b> <Nm>	[1..1]	Text		483
	<b>Address</b> <Adr>	[1..1]	±		483
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			484
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	484
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		484
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			485
	<b>Name</b> <Nm>	[1..1]	Text		485
	<b>Address</b> <Adr>	[1..1]	±		485
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		485
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		486
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		486
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		488

**Constraints**

- **CollateralAccountOrBlockChainAddress1Rule**

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **CollateralAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

**8.4.2.1 PartyA <PtyA>**

*Presence:* [1..1]

*Definition:* Defines one of the entities associated with the collateral agreement.

**PartyA <PtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	479
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		479
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			480
	<b>Name</b> <Nm>	[1..1]	Text		480
	<b>Address</b> <Adr>	[1..1]	±		480

**8.4.2.1.1 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

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

**8.4.2.1.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 8.4.2.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		480
	<b>Address</b> <Adr>	[1..1]	±		480

##### 8.4.2.1.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 8.4.2.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 8.4.2.2 ServicingPartyA <SvcgPtyA>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party A and that offers collateral management services.



**ServicingPartyA <SvcgPtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	481
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		481
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			481
	<b>Name</b> <Nm>	[1..1]	Text		482
	<b>Address</b> <Adr>	[1..1]	±		482

#### 8.4.2.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 8.4.2.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 8.4.2.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		482
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		482

#### 8.4.2.2.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 8.4.2.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 8.4.2.3 PartyB <PtyB>

*Presence:* [1..1]

*Definition:* Defines the other entity associated with the collateral agreement.

**PartyB <PtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC &lt;AnyBIC&gt;</b>	[1..1]	IdentifierSet	C2	482
Or	<b>ProprietaryIdentification &lt;PrtryId&gt;</b>	[1..1]	±		483
Or}	<b>NameAndAddress &lt;NmAndAdr&gt;</b>	[1..1]			483
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		483
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		483

#### 8.4.2.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 8.4.2.3.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 8.4.2.3.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		483
	<b>Address</b> <Adr>	[1..1]	±		483

##### 8.4.2.3.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

##### 8.4.2.3.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 8.4.2.4 ServicingPartyB <SvcgPtyB>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party B and that offers collateral management services.

**ServicingPartyB <SvcgPtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	484
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		484
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			485
	<b>Name</b> <Nm>	[1..1]	Text		485
	<b>Address</b> <Adr>	[1..1]	±		485

##### 8.4.2.4.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

##### 8.4.2.4.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 8.4.2.4.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		485
	<b>Address</b> <Adr>	[1..1]	±		485

##### 8.4.2.4.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 8.4.2.4.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 8.4.2.5 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 8.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWllt>** contains the following elements (see "BlockChainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 8.4.2.7 ExposureType <XpsrTp>

*Presence:* [0..1]

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

*Datatype:* "ExposureType11Code" on page 922

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where

CodeName	Name	Definition
		one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

#### 8.4.2.8 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Indicates the close of business date on which the initiating party is valuing the margin call.

**ValuationDate <ValtnDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

### 8.4.3 DisputeNotification <DsptNtfctn>

*Presence:* [1..1]

*Definition:* Details of the dispute notification.

**DisputeNotification <DsptNtfctn>** contains one of the following **DisputeNotification2Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>DisputeNotificationDetails</b> <DsptNtfctnDtls>	[1..1]			489
	<b>VariationMarginDispute</b> <VartnMrgnDspt>	[1..1]			489
	<b>DisputeDetails</b> <DsptDtls>	[1..1]	±		489
	<b>ResolutionTypeDetails</b> <RsltnTpDtls>	[0..*]	±		489
	<b>SegregatedIndependentAmountDispute</b> <SgrtdIndpdntAmtDspt>	[0..1]			490
	<b>DisputeDetails</b> <DsptDtls>	[1..1]	±		490
	<b>DisputeResolutionType1Choice</b> <DsptRsltnTp1Chc>	[0..*]	±		490
Or}	<b>SegregatedIndependentAmountDisputeDetails</b> <SgrtdIndpdntAmtDsptDtls>	[1..1]			490
	<b>DisputeDetails</b> <DsptDtls>	[1..1]	±		491
	<b>DisputeResolutionType1Choice</b> <DsptRsltnTp1Chc>	[0..*]	±		491



### 8.4.3.1 DisputeNotificationDetails <DsptNtfctnDtls>

*Presence:* [1..1]

*Definition:* Provides the dispute notification details for the variation margin and optionally the segregated independent amount.

**DisputeNotificationDetails <DsptNtfctnDtls>** contains the following **DisputeNotification2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>VariationMarginDispute</b> <VartnMrgnDspt>	[1..1]			489
	<b>DisputeDetails</b> <DsptDtls>	[1..1]	±		489
	<b>ResolutionTypeDetails</b> <RslnTpDtls>	[0..*]	±		489
	<b>SegregatedIndependentAmountDispute</b> <SgrtdIndpdntAmtDspt>	[0..1]			490
	<b>DisputeDetails</b> <DsptDtls>	[1..1]	±		490
	<b>DisputeResolutionType1Choice</b> <DsptRslnTp1Chc>	[0..*]	±		490

#### 8.4.3.1.1 VariationMarginDispute <VartnMrgnDspt>

*Presence:* [1..1]

*Definition:* Provides the dispute notification details for the variation margin.

**VariationMarginDispute <VartnMrgnDspt>** contains the following **VariationMarginDispute1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DisputeDetails</b> <DsptDtls>	[1..1]	±		489
	<b>ResolutionTypeDetails</b> <RslnTpDtls>	[0..*]	±		489

#### 8.4.3.1.1.1 DisputeDetails <DsptDtls>

*Presence:* [1..1]

*Definition:* Details of the disputed instruction.

**DisputeDetails <DsptDtls>** contains the following elements (see "Dispute1" on page 795 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		795
	DisputedAmount <DsptdAmt>	[1..1]	Amount	C1, C6	795
	DisputeDate <DsptDt>	[1..1]	Date		796

#### 8.4.3.1.1.2 ResolutionTypeDetails <RslnTpDtls>

*Presence:* [0..\*]

*Definition:* Specifies the type of dispute that is to be resolved regarding the disputed collateral amount.

**ResolutionTypeDetails <RslnTpDtls>** contains one of the following elements (see "DisputeResolutionType2Choice" on page 796 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		796
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		797

#### 8.4.3.1.2 SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt>

*Presence:* [0..1]

*Definition:* Provides the dispute notification details for the segregated independent amount.

**SegregatedIndependentAmountDispute <SgrtdIndpdntAmtDspt>** contains the following **SegregatedIndependentAmountDispute2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DisputeDetails &lt;DsptDtls&gt;</b>	[1..1]	±		490
	<b>DisputeResolutionType1Choice &lt;DsptRslnTp1Chc&gt;</b>	[0..*]	±		490

##### 8.4.3.1.2.1 DisputeDetails <DsptDtls>

*Presence:* [1..1]

*Definition:* Details of the disputed instruction.

**DisputeDetails <DsptDtls>** contains the following elements (see "Dispute1" on page 795 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		795
	DisputedAmount <DsptdAmt>	[1..1]	Amount	C1, C6	795
	DisputeDate <DsptDt>	[1..1]	Date		796

##### 8.4.3.1.2.2 DisputeResolutionType1Choice <DsptRslnTp1Chc>

*Presence:* [0..\*]

*Definition:* Specifies the type of dispute that is to be resolved regarding the disputed collateral amount.

**DisputeResolutionType1Choice <DsptRslnTp1Chc>** contains one of the following elements (see "DisputeResolutionType1Choice" on page 797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		797
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		798

#### 8.4.3.2 SegregatedIndependentAmountDisputeDetails <SgrtdIndpdntAmtDsptDtls>

*Presence:* [1..1]

*Definition:* Provides the dispute notification details for the segregated independent amount only.

**SegregatedIndependentAmountDisputeDetails <SgrtdIndpdntAmtDsptDtls>** contains the following **SegregatedIndependentAmountDispute2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>DisputeDetails &lt;DsptDtls&gt;</b>	[1..1]	±		491
	<b>DisputeResolutionType1Choice &lt;DsptRslnTp1Chc&gt;</b>	[0..*]	±		491

#### 8.4.3.2.1 DisputeDetails <DsptDtls>

*Presence:* [1..1]

*Definition:* Details of the disputed instruction.

**DisputeDetails <DsptDtls>** contains the following elements (see "[Dispute1](#)" on page 795 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		795
	DisputedAmount <DsptdAmt>	[1..1]	Amount	C1, C6	795
	DisputeDate <DsptDt>	[1..1]	Date		796

#### 8.4.3.2.2 DisputeResolutionType1Choice <DsptRslnTp1Chc>

*Presence:* [0..\*]

*Definition:* Specifies the type of dispute that is to be resolved regarding the disputed collateral amount.

**DisputeResolutionType1Choice <DsptRslnTp1Chc>** contains one of the following elements (see "[DisputeResolutionType1Choice](#)" on page 797 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		797
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		798

### 8.4.4 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* [C7 "SupplementaryDataRule"](#)

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

**Constraints**

- **SupplementaryDataRule**

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

# 9 **colr.010.001.05**

## **CollateralSubstitutionRequestV05**

### 9.1 **MessageDefinition Functionality**

#### Scope

The CollateralSubstitutionRequest message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to request a substitution of collateral by specifying the collateral to be returned and proposing the new type(s) of collateral to be delivered. Note: There are cases where the collateral taker can initiate the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.

The message definition is intended for use with the ISO20022 Business Application Header.

#### Usage

The CollateralSubstitutionRequest message can be sent by either the collateral giver or collateral taker in order to substitute collateral that is already held by the other party.

#### Outline

The CollateralSubstitutionRequestV05 MessageDefinition is composed of 6 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. CollateralSubstitutionReturn

Provides details about the collateral that will be returned.

E. CollateralSubstitutionDeliver

Provides details about the collateral that will be delivered.

F. SupplementaryData

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

## 9.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollSbstitnReq>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		501
	<b>Obligation</b> <Oblgtn>	[1..1]		C7, C8	501
	<b>PartyA</b> <PtyA>	[1..1]			503
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	503
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		503
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			504
	<b>Name</b> <Nm>	[1..1]	Text		504
	<b>Address</b> <Adr>	[1..1]	±		504
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			504
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	505
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		505
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			505
	<b>Name</b> <Nm>	[1..1]	Text		506
	<b>Address</b> <Adr>	[1..1]	±		506
	<b>PartyB</b> <PtyB>	[1..1]			506
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	506
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		507
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			507
	<b>Name</b> <Nm>	[1..1]	Text		507
	<b>Address</b> <Adr>	[1..1]	±		507
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			508
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	508
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		508
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			509
	<b>Name</b> <Nm>	[1..1]	Text		509
	<b>Address</b> <Adr>	[1..1]	±		509
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		509
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		510
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		510

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		512
	<b>Agreement</b> <Agrmt>	[0..1]			512
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		512
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		512
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		513
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C3	513
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		513
	<b>CollateralSubstitutionReturn</b> <CollSbsttnRtr>	[1..1]		C30	513
	<b>CollateralSubstitutionSequence</b> <CollSbsttnSeq>	[1..1]	CodeSet		516
	<b>SubstitutionRequirement</b> <SbsttnRqrmnt>	[1..1]	Amount	C3, C10	516
	<b>CollateralSubstitutionType</b> <CollSbsttnTp>	[1..1]	CodeSet		516
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		517
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C25	517
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		518
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		518
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	518
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		519
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		519
	<b>Quantity</b> <Qty>	[1..1]	±	C15	519
	<b>Price</b> <Pric>	[0..1]	±		520
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	520
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		521
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	521
	<b>ValueDate</b> <ValDt>	[0..1]	Date		521
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		521
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		521
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		522
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		522
	<b>CashCollateral</b> <CshColl>	[0..*]	±		523

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C27	524
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		526
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		526
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		526
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	526
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	526
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			527
	<b>Description</b> <Desc>	[1..1]	Text		527
	<b>Quantity</b> <Qty>	[0..1]	±	C15	527
	<b>IssueDate</b> <IsseDt>	[0..1]	±		528
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		528
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		528
	<b>Issuer</b> <Issr>	[0..1]			528
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	529
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		529
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			529
	<b>Name</b> <Nm>	[1..1]	Text		530
	<b>Address</b> <Adr>	[1..1]	±		530
	<b>ValueDate</b> <ValDt>	[0..1]	Date		530
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		530
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	530
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		531
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	531
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		531
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		532
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		532
	<b>LinkedReferences</b> <LkdRefs>	[0..1]			532
	<b>CollateralSubstitutionRequestIdentification</b> <CollSbsttnReqId>	[1..1]	Text		533
	<b>CollateralSubstitutionResponseIdentification</b> <CollSbsttnRspnId>	[0..1]	Text		533
	<b>CollateralSubstitutionDeliver</b> <CollSbsttnDlvr>	[0..1]		C31	533



Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralSubstitutionSequence</b> <CollSbsttnSeq>	[1..1]	CodeSet		536
	<b>SubstitutionRequirement</b> <SbsttnRqrmnt>	[1..1]	Amount	C3, C10	536
	<b>CollateralSubstitutionType</b> <CollSbsttnTp>	[1..1]	CodeSet		536
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		537
	<b>SecuritiesCollateral</b> <SciesColl>	[0..*]		C23, C28	537
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		538
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	538
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		539
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		539
	<b>Quantity</b> <Qty>	[1..1]	±	C15	539
	<b>Price</b> <Pric>	[0..1]	±		540
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	540
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		541
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	541
	<b>ValueDate</b> <ValDt>	[0..1]	Date		541
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		541
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		541
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		542
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		542
	<b>CashCollateral</b> <CshColl>	[0..*]			543
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		544
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		544
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	544
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		545
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		545
	<b>ValueDate</b> <ValDt>	[0..1]	Date		545
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		545
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	545
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		546

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C24, C29	546
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		548
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		548
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	548
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	548
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			549
	<b>Description</b> <Desc>	[1..1]	Text		549
	<b>Quantity</b> <Qty>	[0..1]	±	C15	549
	<b>IssueDate</b> <IsseDt>	[0..1]	±		550
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		550
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		550
	<b>Issuer</b> <Issr>	[0..1]			550
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	551
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		551
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			551
	<b>Name</b> <Nm>	[1..1]	Text		552
	<b>Address</b> <Adr>	[1..1]	±		552
	<b>ValueDate</b> <ValDt>	[0..1]	Date		552
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		552
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	552
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		553
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	553
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		553
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		554
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		554
	<b>LinkedReferences</b> <LkdRefs>	[0..1]			554
	<b>CollateralSubstitutionRequestIdentification</b> <CollSbsttnReqId>	[1..1]	Text		555
	<b>CollateralSubstitutionResponseIdentification</b> <CollSbsttnRspnId>	[0..1]	Text		555
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C32	555

## 9.3 Constraints

### C1 AccountIdentificationOrBlockchainAddress1Rule

If AccountIdentification is present, BlockchainAddressOrWallet must be absent.

### C2 AccountIdentificationOrBlockchainAddress2Rule

If BlockchainAddressOrWallet is present, AccountIdentification must be absent.

### C3 ActiveCurrency

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

### C4 ActiveOrHistoricCurrency

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

### C5 AdditionalDetailsGuideline

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

### C6 AnyBIC

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

### C7 CollateralAccountOrBlockchainAddress1Rule

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

### C8 CollateralAccountOrBlockchainAddress2Rule

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

### C9 Country

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

### C10 CurrencyAmount

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

Note: The decimal separator is a dot.

### C11 DepositoryGuideline

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

**C12 DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

**C13 DescriptionPresenceRule**

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

**C14 DescriptionUsageRule**

Description must be used alone as the last resort.

**C15 DigitalTokenUnitUsageRule**

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

**C16 IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**C17 ISINGuideline**

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

**C18 ISINPresenceRule**

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

**C19 OtherIdentificationPresenceRule**

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

**C20 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C21 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C22 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C23 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C24 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C25 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C26 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C27 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C28 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C29 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C30 SubstitutionRequestSequenceRule**

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present.

**C31 SubstitutionRequestSequenceRule**

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present.

**C32 SupplementaryDataRule**

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

## 9.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 9.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as know by the instructing party.

*Datatype:* "Max35Text" on page 942

### 9.4.2 Obligation <Oblgtn>

*Presence:* [1..1]

*Definition:* Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

*Impacted by:* C7 "CollateralAccountOrBlockChainAddress1Rule", C8 "CollateralAccountOrBlockChainAddress2Rule"

**Obligation <Oblgtn>** contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyA</b> <PtyA>	[1..1]			503
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	503
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		503
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			504
	<b>Name</b> <Nm>	[1..1]	Text		504
	<b>Address</b> <Adr>	[1..1]	±		504
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			504
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	505
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		505
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			505
	<b>Name</b> <Nm>	[1..1]	Text		506
	<b>Address</b> <Adr>	[1..1]	±		506
	<b>PartyB</b> <PtyB>	[1..1]			506
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	506
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		507
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			507
	<b>Name</b> <Nm>	[1..1]	Text		507
	<b>Address</b> <Adr>	[1..1]	±		507
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			508
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	508
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		508
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			509
	<b>Name</b> <Nm>	[1..1]	Text		509
	<b>Address</b> <Adr>	[1..1]	±		509
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		509
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		510
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		510
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		512

**Constraints**

- **CollateralAccountOrBlockChainAddress1Rule**

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **CollateralAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

**9.4.2.1 PartyA <PtyA>**

*Presence:* [1..1]

*Definition:* Defines one of the entities associated with the collateral agreement.

**PartyA <PtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	503
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		503
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			504
	<b>Name</b> <Nm>	[1..1]	Text		504
	<b>Address</b> <Adr>	[1..1]	±		504

**9.4.2.1.1 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

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

**9.4.2.1.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 9.4.2.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		504
	<b>Address</b> <Adr>	[1..1]	±		504

##### 9.4.2.1.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 9.4.2.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 9.4.2.2 ServicingPartyA <SvcgPtyA>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party A and that offers collateral management services.



**ServicingPartyA <SvcgPtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	505
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		505
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			505
	<b>Name</b> <Nm>	[1..1]	Text		506
	<b>Address</b> <Adr>	[1..1]	±		506

#### 9.4.2.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

#### 9.4.2.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 9.4.2.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		506
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		506

#### 9.4.2.2.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 9.4.2.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 9.4.2.3 PartyB <PtyB>

*Presence:* [1..1]

*Definition:* Defines the other entity associated with the collateral agreement.

**PartyB <PtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC &lt;AnyBIC&gt;</b>	[1..1]	IdentifierSet	C6	506
Or	<b>ProprietaryIdentification &lt;PrtryId&gt;</b>	[1..1]	±		507
Or}	<b>NameAndAddress &lt;NmAndAdr&gt;</b>	[1..1]			507
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		507
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		507

#### 9.4.2.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 9.4.2.3.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 9.4.2.3.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		507
	<b>Address</b> <Adr>	[1..1]	±		507

##### 9.4.2.3.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

##### 9.4.2.3.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 9.4.2.4 ServicingPartyB <SvcgPtyB>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party B and that offers collateral management services.

**ServicingPartyB <SvcgPtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	508
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		508
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			509
	<b>Name</b> <Nm>	[1..1]	Text		509
	<b>Address</b> <Adr>	[1..1]	±		509

##### 9.4.2.4.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

##### 9.4.2.4.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 9.4.2.4.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		509
	<b>Address</b> <Adr>	[1..1]	±		509

##### 9.4.2.4.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 9.4.2.4.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 9.4.2.5 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 9.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWllt>** contains the following elements (see "BlockChainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 9.4.2.7 ExposureType <XpsrTp>

*Presence:* [0..1]

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

*Datatype:* "ExposureType11Code" on page 922

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where

CodeName	Name	Definition
		one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

#### 9.4.2.8 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Indicates the close of business date on which the initiating party is valuing the margin call.

**ValuationDate <ValtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

### 9.4.3 Agreement <Agrmt>

*Presence:* [0..1]

*Definition:* Agreement details for the over the counter market.

**Agreement <Agrmt>** contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		512
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		512
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		513
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C3	513
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		513

#### 9.4.3.1 AgreementDetails <AgrmtDtls>

*Presence:* [1..1]

*Definition:* Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

*Datatype:* "[Max140Text](#)" on page 941

#### 9.4.3.2 AgreementIdentification <AgrmtId>

*Presence:* [0..1]



*Definition:* Common reference to the agreement between the two counterparties.

*Datatype:* "Max140Text" on page 941

#### 9.4.3.3 AgreementDate <AgrmtDt>

*Presence:* [1..1]

*Definition:* Date on which the collateral agreement was signed.

*Datatype:* "ISODate" on page 937

#### 9.4.3.4 BaseCurrency <BaseCcy>

*Presence:* [1..1]

*Definition:* Denomination currency as specified in the collateral agreement.

*Impacted by:* C3 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 913

##### Constraints

- **ActiveCurrency**

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

#### 9.4.3.5 AgreementFramework <AgrmtFrmwk>

*Presence:* [0..1]

*Definition:* Specifies the underlying master agreement.

**AgreementFramework <AgrmtFrmwk>** contains one of the following elements (see "AgreementFramework1Choice" on page 846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		846
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		846

### 9.4.4 CollateralSubstitutionReturn <CollSbstitnRtr>

*Presence:* [1..1]

*Definition:* Provides details about the collateral that will be returned.

*Impacted by:* C30 "SubstitutionRequestSequenceRule"

**CollateralSubstitutionReturn <CollSbsttnRtr>** contains the following **CollateralSubstitution7** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralSubstitutionSequence</b> <CollSbsttnSeq>	[1..1]	CodeSet		516
	<b>SubstitutionRequirement</b> <SbsttnRqrmnt>	[1..1]	Amount	C3, C10	516
	<b>CollateralSubstitutionType</b> <CollSbsttnTp>	[1..1]	CodeSet		516
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		517
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C20, C25	517
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		518
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		518
	<b>SecurityIdentification</b> <Sctyld>	[1..1]	±	C13, C14, C17, C18, C19	518
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		519
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		519
	<b>Quantity</b> <Qty>	[1..1]	±	C15	519
	<b>Price</b> <Pric>	[0..1]	±		520
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	520
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		521
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	521
	<b>ValueDate</b> <ValDt>	[0..1]	Date		521
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		521
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		521
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		522
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		522
	<b>CashCollateral</b> <CshColl>	[0..*]	±		523
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C22, C27	524
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		526
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		526
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		526
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	526
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	526

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			527
	<b>Description</b> <Desc>	[1..1]	Text		527
	<b>Quantity</b> <Qty>	[0..1]	±	C15	527
	<b>IssueDate</b> <IssDt>	[0..1]	±		528
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		528
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		528
	<b>Issuer</b> <Issr>	[0..1]			528
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	529
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		529
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			529
	<b>Name</b> <Nm>	[1..1]	Text		530
	<b>Address</b> <Adr>	[1..1]	±		530
	<b>ValueDate</b> <ValDt>	[0..1]	Date		530
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		530
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	530
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		531
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	531
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		531
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		532
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		532
	<b>LinkedReferences</b> <LkdRefs>	[0..1]			532
	<b>CollateralSubstitutionRequestIdentification</b> <CollSbsttnReqId>	[1..1]	Text		533
	<b>CollateralSubstitutionResponseIdentification</b> <CollSbsttnRspnId>	[0..1]	Text		533

## Constraints

### • SubstitutionRequestSequenceRule

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present.

On Condition

/CollateralSubstitutionSequence is equal to value 'Updated'

Following Must be True  
/LinkedReferences Must be present

#### 9.4.4.1 CollateralSubstitutionSequence <CollSbstitnSeq>

*Presence:* [1..1]

*Definition:* Indicates whether the collateral substitution request is new or updated.

*Datatype:* "CollateralSubstitutionSequence1Code" on page 917

CodeName	Name	Definition
INIT	Initial	Indicates this is a new collateral substitution request.
UPDD	Updated	Indicates this is an updated collateral substitution request.

#### 9.4.4.2 SubstitutionRequirement <SbstitnRqrmnt>

*Presence:* [1..1]

*Definition:* Cash value of the requested collateral substitution transfer in the base currency.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 9.4.4.3 CollateralSubstitutionType <CollSbstitnTp>

*Presence:* [1..1]

*Definition:* Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

*Datatype:* "CollateralSubstitutionType1Code" on page 917

CodeName	Name	Definition
AVMG	AgainstVariationMargin	Specifies if the collateral that is substituted was posted against the variation margin.
ASIA	AgainstSegregatedIndependentAmount	Specifies if the collateral that is substituted was posted against the independent amount.

#### 9.4.4.4 StandardSettlementInstructions <StdStlmlnstrs>

*Presence:* [0..1]

*Definition:* Identifies the standard settlement instructions.

*Datatype:* "Max140Text" on page 941

#### 9.4.4.5 SecuritiesCollateral <SctiesColl>

*Presence:* [0..\*]

*Definition:* Collateral type is securities.

*Impacted by:* C20 "SafekeepingAccountOrBlockChainAddress1Rule", C25 "SafekeepingAccountOrBlockChainAddress2Rule"

**SecuritiesCollateral <SctiesColl>** contains the following **SecuritiesCollateral11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		518
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		518
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	518
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		519
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		519
	<b>Quantity</b> <Qty>	[1..1]	±	C15	519
	<b>Price</b> <Pric>	[0..1]	±		520
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	520
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		521
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	521
	<b>ValueDate</b> <ValDt>	[0..1]	Date		521
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		521
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		521
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		522
	<b>SettlementParameters</b> <StlmlParams>	[0..1]	±		522

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
/BlockchainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

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

#### 9.4.4.5.1 CollateralIdentification <Colld>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 9.4.4.5.2 AssetNumber <AsstNb>

*Presence:* [0..1]

*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.

*Datatype:* "Max35Text" on page 942

#### 9.4.4.5.3 SecurityIdentification <Sctyld>

*Presence:* [1..1]

*Definition:* Identification of a security.

*Impacted by:* [C13 "DescriptionPresenceRule"](#), [C14 "DescriptionUsageRule"](#), [C17 "ISINGuideline"](#), [C18 "ISINPresenceRule"](#), [C19 "OtherIdentificationPresenceRule"](#)

**SecurityIdentification <Sctyld>** contains the following elements (see ["SecurityIdentification19"](#) on page 821 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		822
	OtherIdentification <Othrld>	[0..*]			822
	Identification <ld>	[1..1]	Text		823
	Suffix <Sfx>	[0..1]	Text		823
	Type <Tp>	[1..1]	±		823
	Description <Desc>	[0..1]	Text		823

#### Constraints

- **DescriptionPresenceRule**

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

On Condition  
/Description is absent  
Following Must be True

```

    /ISIN Must be present
Or    /OtherIdentification[*] Must be present

```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```

On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or    /Description Must be present

```

- **OtherIdentificationPresenceRule**

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

```

On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or    /Description Must be present

```

#### 9.4.4.5.4 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

**MaturityDate <MtrtyDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 9.4.4.5.5 LimitedCoverageIndicator <LtdCvrgInd>

*Presence:* [0..1]

*Definition:* Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

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

#### 9.4.4.5.6 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities collateral.

*Impacted by:* C15 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

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

#### 9.4.4.5.7 Price <Pric>

*Presence:* [0..1]

*Definition:* Indicates the price of the security.

**Price <Pric>** contains the following elements (see "Price7" on page 879 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		879
	Value <Val>	[1..1]	±		879

#### 9.4.4.5.8 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.



**9.4.4.5.9 Haircut <Hrcut>***Presence:* [0..1]*Definition:* Haircut or valuation factor on the security expressed as a percentage.*Datatype:* "PercentageRate" on page 940**9.4.4.5.10 CollateralValue <CollVal>***Presence:* [0..1]*Definition:* Value of the collateral after taking into account the haircut.*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 910**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**9.4.4.5.11 ValueDate <ValDt>***Presence:* [0..1]*Definition:* Valuation date of the securities taken as collateral.*Datatype:* "ISODate" on page 937**9.4.4.5.12 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

**9.4.4.5.13 BlockchainAddressOrWallet <BlckChainAdrOrWllt>***Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "BlockChainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 9.4.4.5.14 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 9.4.4.5.15 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails206" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		895
	SettlementParties <SttlmPties>	[0..1]			895
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C11	896
	Depository <Dpstry>	[1..1]			897
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	897
Or	NameAndAddress <NmAndAdr>	[1..1]	±		897
Or}	Country <Ctry>	[1..1]	CodeSet	C3	898
	Party1 <Pty1>	[1..1]	±	C1, C2	898
	Party2 <Pty2>	[0..1]	±	C21, C26	899
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C12	901
	Depository <Dpstry>	[1..1]			901
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	902
Or	NameAndAddress <NmAndAdr>	[1..1]	±		902
Or}	Country <Ctry>	[1..1]	CodeSet	C3	902
	Party1 <Pty1>	[1..1]	±	C1, C2	903
	Party2 <Pty2>	[0..1]	±	C21, C26	904
	CollateralOwnership <CollOwnrsh>	[1..1]			905
	Proprietary <Prtry>	[1..1]	Indicator		905
	ClientName <CIntNm>	[0..1]			905
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	906
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		906
Or}	NameAndAddress <NmAndAdr>	[1..1]			906
	Name <Nm>	[1..1]	Text		907
	Address <Adr>	[1..1]	±		907

#### 9.4.4.6 CashCollateral <CshColl>

*Presence:* [0..\*]

*Definition:* Collateral type is cash.

**CashCollateral <CshColl>** contains the following elements (see "[CashCollateral5](#)" on page 793 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		793
	CashAccountIdentification <CshAcctId>	[0..1]	±		793
	AssetNumber <AsstNb>	[0..1]	Text		793
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C6	793
	DepositType <DpstTp>	[0..1]	CodeSet		794
	MaturityDate <MtrtyDt>	[0..1]	Date		794
	ValueDate <ValDt>	[0..1]	Date		794
	ExchangeRate <XchgRate>	[0..1]	Rate		794
	CollateralValue <CollVal>	[1..1]	Amount	C1, C6	794
	Haircut <Hrcut>	[0..1]	Rate		795

#### 9.4.4.7 OtherCollateral <OthrColl>

*Presence:* [0..\*]

*Definition:* Collateral type is other than securities or cash for example letter of credit.

*Impacted by:* [C22 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C27 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**OtherCollateral <OthrColl>** contains the following **OtherCollateral11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		526
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		526
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		526
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	526
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	526
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			527
	<b>Description</b> <Desc>	[1..1]	Text		527
	<b>Quantity</b> <Qty>	[0..1]	±	C15	527
	<b>IssueDate</b> <IsseDt>	[0..1]	±		528
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		528
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		528
	<b>Issuer</b> <Issr>	[0..1]			528
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	529
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		529
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			529
	<b>Name</b> <Nm>	[1..1]	Text		530
	<b>Address</b> <Adr>	[1..1]	±		530
	<b>ValueDate</b> <ValDt>	[0..1]	Date		530
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		530
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	530
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		531
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	531
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		531
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		532
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		532

#### Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
 /BlockchainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

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

#### 9.4.4.7.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 9.4.4.7.2 AssetNumber <AsstNb>

*Presence:* [0..1]

*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.

*Datatype:* "Max35Text" on page 942

#### 9.4.4.7.3 LetterOfCreditIdentification <LttrOfCdtId>

*Presence:* [0..1]

*Definition:* Provides the unique identification of the letter of credit.

*Datatype:* "Max35Text" on page 942

#### 9.4.4.7.4 LetterOfCreditAmount <LttrOfCdtAmt>

*Presence:* [0..1]

*Definition:* Amount of the letter/documentary credit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 9.4.4.7.5 GuaranteeAmount <GrntAmt>

*Presence:* [0..1]

*Definition:* Amount of the bank guarantee.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 9.4.4.7.6 OtherTypeOfCollateral <OthrTpOfColl>

*Presence:* [0..1]

*Definition:* Provides a description and an amount of another type of collateral.

**OtherTypeOfCollateral <OthrTpOfColl>** contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Description</b> <Desc>	[1..1]	Text		527
	<b>Quantity</b> <Qty>	[0..1]	±	C15	527

##### 9.4.4.7.6.1 Description <Desc>

*Presence:* [1..1]

*Definition:* Provides details about the collateral.

*Datatype:* "Max140Text" on page 941

##### 9.4.4.7.6.2 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Quantity of other collateral.

*Impacted by:* C15 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

**Constraints**

- **DigitalTokenUnitUsageRule**

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

**9.4.4.7.7 IssueDate <IssDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral was issued.

**IssueDate <IssDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**9.4.4.7.8 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral expires.

**ExpiryDate <XpryDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**9.4.4.7.9 LimitedCoverageIndicator <LtdCvrgInd>**

*Presence:* [0..1]

*Definition:* Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

**9.4.4.7.10 Issuer <Issr>**

*Presence:* [0..1]



*Definition:* Party that issues the bank guarantee or letter of / documentary credit.

**Issuer <Issr>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	529
Or	<b>ProprietaryIdentification</b> <Prtryld>	[1..1]	±		529
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			529
	<b>Name</b> <Nm>	[1..1]	Text		530
	<b>Address</b> <Adr>	[1..1]	±		530

#### 9.4.4.7.10.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 9.4.4.7.10.2 ProprietaryIdentification <Prtryld>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <Prtryld>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 9.4.4.7.10.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		530
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		530

#### 9.4.4.7.10.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 9.4.4.7.10.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 9.4.4.7.11 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the other collateral when it was taken as collateral.

*Datatype:* "ISODate" on page 937

#### 9.4.4.7.12 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 9.4.4.7.13 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**9.4.4.7.14 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**9.4.4.7.15 CollateralValue <CollVal>**

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut, if any.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**9.4.4.7.16 SafekeepingPlace <SfkpgPlc>**

*Presence:* [0..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 9.4.4.7.17 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 9.4.4.7.18 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlIt>** contains the following elements (see "BlockChainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 9.4.4.8 LinkedReferences <LkdRefs>

*Presence:* [0..1]

*Definition:* Provides details on the identification of previously sent and/or received message(s), in case of updated substitution request.

**LinkedReferences** <LkdRefs> contains the following **Reference17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralSubstitutionRequestIdentification</b> <CollSbstitnReqId>	[1..1]	Text		533
	<b>CollateralSubstitutionResponseIdentification</b> <CollSbstitnRspnId>	[0..1]	Text		533

#### 9.4.4.8.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

*Presence:* [1..1]

*Definition:* Identification of the collateral substitution request.

*Datatype:* "Max35Text" on page 942

#### 9.4.4.8.2 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

*Presence:* [0..1]

*Definition:* Identification of the collateral substitution response.

*Datatype:* "Max35Text" on page 942

### 9.4.5 CollateralSubstitutionDeliver <CollSbstitnDlvr>

*Presence:* [0..1]

*Definition:* Provides details about the collateral that will be delivered.

*Impacted by:* C31 "SubstitutionRequestSequenceRule"

**CollateralSubstitutionDeliver <CollSbstitnDlvr>** contains the following **CollateralSubstitution8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralSubstitutionSequence</b> <CollSbstitnSeq>	[1..1]	CodeSet		536
	<b>SubstitutionRequirement</b> <SbstitnRqrmnt>	[1..1]	Amount	C3, C10	536
	<b>CollateralSubstitutionType</b> <CollSbstitnTp>	[1..1]	CodeSet		536
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		537
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..*]		C23, C28	537
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		538
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	538
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		539
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		539
	<b>Quantity</b> <Qty>	[1..1]	±	C15	539
	<b>Price</b> <Pric>	[0..1]	±		540
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	540
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		541
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	541
	<b>ValueDate</b> <ValDt>	[0..1]	Date		541
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		541
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		541
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		542
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		542
	<b>CashCollateral</b> <CshColl>	[0..*]			543
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		544
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		544
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	544
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		545
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		545
	<b>ValueDate</b> <ValDt>	[0..1]	Date		545
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		545
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	545

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		546
	<b>OtherCollateral</b> <OthrColl>	[0..*]		C24, C29	546
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		548
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		548
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	548
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	548
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			549
	<b>Description</b> <Desc>	[1..1]	Text		549
	<b>Quantity</b> <Qty>	[0..1]	±	C15	549
	<b>IssueDate</b> <IssDt>	[0..1]	±		550
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		550
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		550
	<b>Issuer</b> <Issr>	[0..1]			550
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	551
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		551
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			551
	<b>Name</b> <Nm>	[1..1]	Text		552
	<b>Address</b> <Adr>	[1..1]	±		552
	<b>ValueDate</b> <ValDt>	[0..1]	Date		552
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		552
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	552
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		553
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	553
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		553
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		554
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		554
	<b>LinkedReferences</b> <LkdRefs>	[0..1]			554
	<b>CollateralSubstitutionRequestIdentification</b> <CollSbsttnReqId>	[1..1]	Text		555
	<b>CollateralSubstitutionResponseIdentification</b> <CollSbsttnRspnId>	[0..1]	Text		555

**Constraints**

- **SubstitutionRequestSequenceRule**

If CollateralSubstitutionRequestSequence equals "Updated" (UPDD) then LinkedReferences must be present.

On Condition

/CollateralSubstitutionSequence is equal to value 'Updated'

Following Must be True

/LinkedReferences Must be present

**9.4.5.1 CollateralSubstitutionSequence <CollSbstitnSeq>**

*Presence:* [1..1]

*Definition:* Indicates whether the collateral substitution request is new or updated.

*Datatype:* "CollateralSubstitutionSequence1Code" on page 917

CodeName	Name	Definition
INIT	Initial	Indicates this is a new collateral substitution request.
UPDD	Updated	Indicates this is an updated collateral substitution request.

**9.4.5.2 SubstitutionRequirement <SbstitnRqrmnt>**

*Presence:* [1..1]

*Definition:* Cash value of the requested collateral substitution transfer in the base currency.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**9.4.5.3 CollateralSubstitutionType <CollSbstitnTp>**

*Presence:* [1..1]

*Definition:* Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

*Datatype:* "CollateralSubstitutionType1Code" on page 917



CodeName	Name	Definition
AVMG	AgainstVariationMargin	Specifies if the collateral that is substituted was posted against the variation margin.
ASIA	AgainstSegregatedIndependentAmount	Specifies if the collateral that is substituted was posted against the independent amount.

#### 9.4.5.4 StandardSettlementInstructions <StdSttlmInstrs>

*Presence:* [0..1]

*Definition:* Identifies the standard settlement instructions.

*Datatype:* "Max140Text" on page 941

#### 9.4.5.5 SecuritiesCollateral <SctiesColl>

*Presence:* [0..\*]

*Definition:* Collateral type is securities.

*Impacted by:* C23 "SafekeepingAccountOrBlockChainAddress1Rule", C28 "SafekeepingAccountOrBlockChainAddress2Rule"

**SecuritiesCollateral <SctiesColl>** contains the following **SecuritiesCollateral12** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		538
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C13, C14, C17, C18, C19	538
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		539
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		539
	<b>Quantity</b> <Qty>	[1..1]	±	C15	539
	<b>Price</b> <Pric>	[0..1]	±		540
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	540
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		541
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C3, C10	541
	<b>ValueDate</b> <ValDt>	[0..1]	Date		541
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		541
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		541
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		542
	<b>SettlementParameters</b> <SttlmParams>	[0..1]	±		542

**Constraints**

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

**9.4.5.5.1 CollateralIdentification <Colld>**

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

**9.4.5.5.2 SecurityIdentification <Sctyld>**

*Presence:* [1..1]

*Definition:* Identification of a security.

*Impacted by:* [C13 "DescriptionPresenceRule"](#), [C14 "DescriptionUsageRule"](#), [C17 "ISINGuideline"](#), [C18 "ISINPresenceRule"](#), [C19 "OtherIdentificationPresenceRule"](#)

**SecurityIdentification <Sctyld>** contains the following elements (see "[SecurityIdentification19](#)" on page 821 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		822
	OtherIdentification <Othrlid>	[0..*]			822
	Identification <Id>	[1..1]	Text		823
	Suffix <Sfx>	[0..1]	Text		823
	Type <Tp>	[1..1]	±		823
	Description <Desc>	[0..1]	Text		823

**Constraints**

- **DescriptionPresenceRule**

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

On Condition

/Description is absent

Following Must be True

/ISIN Must be present

Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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

- **ISINPresenceRule**

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

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or
    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or
    /Description Must be present
```

#### 9.4.5.5.3 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

**MaturityDate <MtrtyDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 9.4.5.5.4 LimitedCoverageIndicator <LtdCvrgInd>

*Presence:* [0..1]

*Definition:* Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 939):

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

#### 9.4.5.5.5 Quantity <Qty>

*Presence:* [1..1]

*Definition:* Quantity of securities collateral.

*Impacted by:* [C15 "DigitalTokenUnitUsageRule"](#)

**Quantity <Qty>** contains one of the following elements (see "[FinancialInstrumentQuantity33Choice](#)" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

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

#### 9.4.5.5.6 Price <Pric>

*Presence:* [0..1]

*Definition:* Indicates the price of the security.

**Price <Pric>** contains the following elements (see "[Price7](#)" on page 879 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		879
	Value <Val>	[1..1]	±		879

#### 9.4.5.5.7 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "[ActiveCurrencyAndAmount](#)" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**9.4.5.5.8 Haircut <Hrcut>***Presence:* [0..1]*Definition:* Haircut or valuation factor on the security expressed as a percentage.*Datatype:* "PercentageRate" on page 940**9.4.5.5.9 CollateralValue <CollVal>***Presence:* [0..1]*Definition:* Value of the collateral after taking into account the haircut.*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 910**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**9.4.5.5.10 ValueDate <ValDt>***Presence:* [0..1]*Definition:* Valuation date of the securities taken as collateral.*Datatype:* "ISODate" on page 937**9.4.5.5.11 SafekeepingAccount <SfkpgAcct>***Presence:* [0..1]*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

**9.4.5.5.12 BlockchainAddressOrWallet <BlckChainAdrOrWllt>***Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "BlockChainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 9.4.5.5.13 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 9.4.5.5.14 SettlementParameters <SttlmParams>

*Presence:* [0..1]

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

**SettlementParameters <SttlmParams>** contains the following elements (see "SettlementDetails206" on page 894 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		895
	SettlementParties <SttlmPties>	[0..1]			895
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C11	896
	Depository <Dpstry>	[1..1]			897
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	897
Or	NameAndAddress <NmAndAdr>	[1..1]	±		897
Or}	Country <Ctry>	[1..1]	CodeSet	C3	898
	Party1 <Pty1>	[1..1]	±	C1, C2	898
	Party2 <Pty2>	[0..1]	±	C21, C26	899
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C12	901
	Depository <Dpstry>	[1..1]			901
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	902
Or	NameAndAddress <NmAndAdr>	[1..1]	±		902
Or}	Country <Ctry>	[1..1]	CodeSet	C3	902
	Party1 <Pty1>	[1..1]	±	C1, C2	903
	Party2 <Pty2>	[0..1]	±	C21, C26	904
	CollateralOwnership <CollOwnrsh>	[1..1]			905
	Proprietary <Prtry>	[1..1]	Indicator		905
	ClientName <CIntNm>	[0..1]			905
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	906
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		906
Or}	NameAndAddress <NmAndAdr>	[1..1]			906
	Name <Nm>	[1..1]	Text		907
	Address <Adr>	[1..1]	±		907

#### 9.4.5.6 CashCollateral <CshColl>

*Presence:* [0..\*]

*Definition:* Collateral type is cash.

**CashCollateral <CshColl>** contains the following **CashCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <Colld>	[0..1]	Text		544
	<b>CashAccountIdentification</b> <CshAcctId>	[0..1]	±		544
	<b>DepositAmount</b> <DpstAmt>	[0..1]	Amount	C3, C10	544
	<b>DepositType</b> <DpstTp>	[0..1]	CodeSet		545
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	Date		545
	<b>ValueDate</b> <ValDt>	[0..1]	Date		545
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		545
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	545
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		546

#### 9.4.5.6.1 CollateralIdentification <Colld>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 9.4.5.6.2 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Provides the identification of the clearing member 's cash account.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 9.4.5.6.3 DepositAmount <DpstAmt>

*Presence:* [0..1]

*Definition:* Amount of the deposit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217



Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 9.4.5.6.4 DepositType <DpstTp>

*Presence:* [0..1]

*Definition:* Specifies whether the deposit is fixed term or call/notice.

*Datatype:* "DepositType1Code" on page 920

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

#### 9.4.5.6.5 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 937

#### 9.4.5.6.6 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the cash taken as collateral.

*Datatype:* "ISODate" on page 937

#### 9.4.5.6.7 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 9.4.5.6.8 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **9.4.5.6.9 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### **9.4.5.7 OtherCollateral <OthrColl>**

*Presence:* [0..\*]

*Definition:* Collateral type is other than securities or cash for example letter of credit.

*Impacted by:* C24 "SafekeepingAccountOrBlockchainAddress1Rule", C29 "SafekeepingAccountOrBlockchainAddress2Rule"

**OtherCollateral <OthrColl>** contains the following **OtherCollateral9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		548
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		548
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C3, C10	548
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C3, C10	548
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			549
	<b>Description</b> <Desc>	[1..1]	Text		549
	<b>Quantity</b> <Qty>	[0..1]	±	C15	549
	<b>IssueDate</b> <IssDt>	[0..1]	±		550
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		550
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		550
	<b>Issuer</b> <Issr>	[0..1]			550
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	551
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		551
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			551
	<b>Name</b> <Nm>	[1..1]	Text		552
	<b>Address</b> <Adr>	[1..1]	±		552
	<b>ValueDate</b> <ValDt>	[0..1]	Date		552
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		552
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C3, C10	552
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		553
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C3, C10	553
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		553
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		554
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		554

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
 /BlockchainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

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

#### 9.4.5.7.1 CollateralIdentification <Colld>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 9.4.5.7.2 LetterOfCreditIdentification <LtrOfCdtId>

*Presence:* [0..1]

*Definition:* Provides the unique identification of the letter of credit.

*Datatype:* "Max35Text" on page 942

#### 9.4.5.7.3 LetterOfCreditAmount <LtrOfCdtAmt>

*Presence:* [0..1]

*Definition:* Amount of the letter/documentary credit.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 9.4.5.7.4 GuaranteeAmount <GrntAmt>

*Presence:* [0..1]

*Definition:* Amount of the bank guarantee.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**9.4.5.7.5 OtherTypeOfCollateral <OthrTpOfColl>**

*Presence:* [0..1]

*Definition:* Provides a description and an amount of another type of collateral.

**OtherTypeOfCollateral <OthrTpOfColl>** contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Description</b> <Desc>	[1..1]	Text		549
	<b>Quantity</b> <Qty>	[0..1]	±	C15	549

**9.4.5.7.5.1 Description <Desc>**

*Presence:* [1..1]

*Definition:* Provides details about the collateral.

*Datatype:* "Max140Text" on page 941

**9.4.5.7.5.2 Quantity <Qty>**

*Presence:* [0..1]

*Definition:* Quantity of other collateral.

*Impacted by:* C15 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

**Constraints**

- **DigitalTokenUnitUsageRule**

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

**9.4.5.7.6 IssueDate <IsseDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral was issued.

**IssueDate <IsseDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**9.4.5.7.7 ExpiryDate <XpryDt>**

*Presence:* [0..1]

*Definition:* Date on which the other collateral expires.

**ExpiryDate <XpryDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

**9.4.5.7.8 LimitedCoverageIndicator <LtdCvrgInd>**

*Presence:* [0..1]

*Definition:* Indicates that the collateral deposited in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

**9.4.5.7.9 Issuer <Issr>**

*Presence:* [0..1]

*Definition:* Party that issues the bank guarantee or letter of / documentary credit.

**Issuer <Issr>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	551
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		551
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			551
	<b>Name</b> <Nm>	[1..1]	Text		552
	<b>Address</b> <Adr>	[1..1]	±		552

#### 9.4.5.7.9.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 9.4.5.7.9.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 9.4.5.7.9.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		552
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		552

#### 9.4.5.7.9.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 9.4.5.7.9.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 9.4.5.7.10 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the other collateral when it was taken as collateral.

*Datatype:* "ISODate" on page 937

#### 9.4.5.7.11 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 9.4.5.7.12 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910



**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**9.4.5.7.13 Haircut <Hrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

**9.4.5.7.14 CollateralValue <CollVal>**

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut, if any.

*Impacted by:* C3 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**9.4.5.7.15 SafekeepingPlace <SfkpgPlc>**

*Presence:* [0..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 9.4.5.7.16 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 9.4.5.7.17 BlockChainAddressOrWallet <BlckChainAdrOrWlt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlt>** contains the following elements (see "BlockChainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 9.4.5.8 LinkedReferences <LkdRefs>

*Presence:* [0..1]

*Definition:* Provides details on the identification of previously sent and/or received message(s), in case of updated substitution request.

**LinkedReferences** <LkdRefs> contains the following **Reference17** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralSubstitutionRequestIdentification</b> <CollSbstitnReqId>	[1..1]	Text		555
	<b>CollateralSubstitutionResponseIdentification</b> <CollSbstitnRspnId>	[0..1]	Text		555

#### 9.4.5.8.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

*Presence:* [1..1]

*Definition:* Identification of the collateral substitution request.

*Datatype:* "Max35Text" on page 942

#### 9.4.5.8.2 CollateralSubstitutionResponseIdentification <CollSbstitnRspnId>

*Presence:* [0..1]

*Definition:* Identification of the collateral substitution response.

*Datatype:* "Max35Text" on page 942

### 9.4.6 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C32 "SupplementaryDataRule"

**SupplementaryData** <SplmtryData> contains the following elements (see "SupplementaryData1" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

#### Constraints

- **SupplementaryDataRule**

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

# 10 colr.011.001.05 CollateralSubstitutionResponseV05

## 10.1 MessageDefinition Functionality

### Scope

The CollateralSubstitutionResponse message is sent by either the collateral taker or its collateral manager to the collateral giver or its collateral manager. This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected. If the collateral proposed is rejected then a new CollateralSubstitutionRequest should be sent. Note: There are cases where the collateral giver will send this message when the collateral taker has initiated the CollateralSubstitutionRequest message, for example in case of breach in the concentration limit.

The message definition is intended for use with the ISO20022 Business Application Header.

### Usage

This is a response to the CollateralSubstitutionRequest message and the collateral proposed in the substitution request can be accepted or rejected.

### Outline

The CollateralSubstitutionResponseV05 MessageDefinition is composed of 5 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. SubstitutionResponse

Provides details about the collateral substitution response.

E. SupplementaryData

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

## 10.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollSbstitnRspn>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		559
	<b>Obligation</b> <Oblgtn>	[1..1]		C3, C4	559
	<b>PartyA</b> <PtyA>	[1..1]			561
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	561
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		561
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			562
	<b>Name</b> <Nm>	[1..1]	Text		562
	<b>Address</b> <Adr>	[1..1]	±		562
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			562
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	563
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		563
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			563
	<b>Name</b> <Nm>	[1..1]	Text		564
	<b>Address</b> <Adr>	[1..1]	±		564
	<b>PartyB</b> <PtyB>	[1..1]			564
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	564
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		565
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			565
	<b>Name</b> <Nm>	[1..1]	Text		565
	<b>Address</b> <Adr>	[1..1]	±		565
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			566
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	566
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		566
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			567
	<b>Name</b> <Nm>	[1..1]	Text		567
	<b>Address</b> <Adr>	[1..1]	±		567
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		567
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		568
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		568

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		570
	<b>Agreement</b> <Agrmt>	[0..1]			570
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		570
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		570
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		571
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C1	571
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		571
	<b>SubstitutionResponse</b> <SbstitnRspn>	[1..1]		C5, C6	571
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		572
	<b>CollateralSubstitutionAcceptanceDetails</b> <CollSbstitnAccptncDtls>	[0..1]			573
	<b>CollateralSubstitutionRequestIdentification</b> <CollSbstitnReqId>	[1..1]	Text		573
	<b>AcceptedAmount</b> <AccptdAmt>	[0..1]	Amount	C1, C8	573
	<b>CollateralSubstitutionRejectionDetails</b> <CollSbstitnRjctnDtls>	[0..1]			573
	<b>CollateralSubstitutionRequestIdentification</b> <CollSbstitnReqId>	[1..1]	Text		574
	<b>RejectedAmount</b> <RjctdAmt>	[1..1]	Amount	C1, C8	574
	<b>RejectionReason</b> <RjctnRsn>	[1..1]	CodeSet		574
	<b>RejectionReasonInformation</b> <RjctnRsnInf>	[0..1]	Text		575
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C9	575

## 10.3 Constraints

### C1 ActiveCurrency

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

### C2 AnyBIC

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

### C3 CollateralAccountOrBlockChainAddress1Rule

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

### C4 CollateralAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

**C5 CollateralSubstitutionAcceptancePresenceRule**

If Response Type equals Accepted then CollateralSubstitutionAcceptanceDetails must be present and CollateralSubstitutionRejectionDetails must be absent.

**C6 CollateralSubstitutionRejectionPresenceRule**

If Response Type equals Rejected then CollateralSubstitutionRejectionDetails must be present and CollateralSubstitutionAcceptanceDetails must be absent.

**C7 Country**

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

**C8 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C9 SupplementaryDataRule**

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

## 10.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 10.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as know by the instructing party.

*Datatype:* "Max35Text" on page 942

### 10.4.2 Obligation <Oblgtn>

*Presence:* [1..1]

*Definition:* Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

*Impacted by:* C3 "CollateralAccountOrBlockChainAddress1Rule", C4 "CollateralAccountOrBlockChainAddress2Rule"

**Obligation <Oblgtn>** contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyA</b> <PtyA>	[1..1]			561
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	561
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		561
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			562
	<b>Name</b> <Nm>	[1..1]	Text		562
	<b>Address</b> <Adr>	[1..1]	±		562
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			562
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	563
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		563
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			563
	<b>Name</b> <Nm>	[1..1]	Text		564
	<b>Address</b> <Adr>	[1..1]	±		564
	<b>PartyB</b> <PtyB>	[1..1]			564
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	564
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		565
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			565
	<b>Name</b> <Nm>	[1..1]	Text		565
	<b>Address</b> <Adr>	[1..1]	±		565
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			566
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	566
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		566
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			567
	<b>Name</b> <Nm>	[1..1]	Text		567
	<b>Address</b> <Adr>	[1..1]	±		567
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		567
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		568
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		568
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		570



**Constraints**

- **CollateralAccountOrBlockChainAddress1Rule**

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **CollateralAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

**10.4.2.1 PartyA <PtyA>**

*Presence:* [1..1]

*Definition:* Defines one of the entities associated with the collateral agreement.

**PartyA <PtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	561
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		561
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			562
	<b>Name</b> <Nm>	[1..1]	Text		562
	<b>Address</b> <Adr>	[1..1]	±		562

**10.4.2.1.1 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

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

**10.4.2.1.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 10.4.2.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		562
	<b>Address</b> <Adr>	[1..1]	±		562

##### 10.4.2.1.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 10.4.2.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 10.4.2.2 ServicingPartyA <SvcgPtyA>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party A and that offers collateral management services.

**ServicingPartyA <SvcgPtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	563
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		563
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			563
	<b>Name</b> <Nm>	[1..1]	Text		564
	<b>Address</b> <Adr>	[1..1]	±		564

#### 10.4.2.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

#### 10.4.2.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 10.4.2.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		564
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		564

#### 10.4.2.2.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 10.4.2.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 10.4.2.3 PartyB <PtyB>

*Presence:* [1..1]

*Definition:* Defines the other entity associated with the collateral agreement.

**PartyB <PtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC &lt;AnyBIC&gt;</b>	[1..1]	IdentifierSet	C2	564
Or	<b>ProprietaryIdentification &lt;PrtryId&gt;</b>	[1..1]	±		565
Or}	<b>NameAndAddress &lt;NmAndAdr&gt;</b>	[1..1]			565
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		565
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		565

#### 10.4.2.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 10.4.2.3.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 10.4.2.3.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		565
	<b>Address</b> <Adr>	[1..1]	±		565

##### 10.4.2.3.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

##### 10.4.2.3.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 10.4.2.4 ServicingPartyB <SvcgPtyB>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party B and that offers collateral management services.

**ServicingPartyB <SvcgPtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	566
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		566
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			567
	<b>Name</b> <Nm>	[1..1]	Text		567
	<b>Address</b> <Adr>	[1..1]	±		567

##### 10.4.2.4.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

##### 10.4.2.4.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 10.4.2.4.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		567
	<b>Address</b> <Adr>	[1..1]	±		567

##### 10.4.2.4.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 10.4.2.4.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 10.4.2.5 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 10.4.2.6 BlockChainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "BlockChainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 10.4.2.7 ExposureType <XpsrTp>

*Presence:* [0..1]

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

*Datatype:* "ExposureType11Code" on page 922

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where



CodeName	Name	Definition
		one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

#### 10.4.2.8 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Indicates the close of business date on which the initiating party is valuing the margin call.

**ValuationDate <ValtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

### 10.4.3 Agreement <Agrmt>

*Presence:* [0..1]

*Definition:* Agreement details for the over the counter market.

**Agreement <Agrmt>** contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		570
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		570
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		571
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C1	571
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		571

#### 10.4.3.1 AgreementDetails <AgrmtDtls>

*Presence:* [1..1]

*Definition:* Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

*Datatype:* "[Max140Text](#)" on page 941

#### 10.4.3.2 AgreementIdentification <AgrmtId>

*Presence:* [0..1]

*Definition:* Common reference to the agreement between the two counterparties.

*Datatype:* "Max140Text" on page 941

### 10.4.3.3 AgreementDate <AgrmtDt>

*Presence:* [1..1]

*Definition:* Date on which the collateral agreement was signed.

*Datatype:* "ISODate" on page 937

### 10.4.3.4 BaseCurrency <BaseCcy>

*Presence:* [1..1]

*Definition:* Denomination currency as specified in the collateral agreement.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 913

#### Constraints

- **ActiveCurrency**

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

### 10.4.3.5 AgreementFramework <AgrmtFrmwk>

*Presence:* [0..1]

*Definition:* Specifies the underlying master agreement.

**AgreementFramework <AgrmtFrmwk>** contains one of the following elements (see "AgreementFramework1Choice" on page 846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		846
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		846

## 10.4.4 SubstitutionResponse <SbstitnRspn>

*Presence:* [1..1]

*Definition:* Provides details about the collateral substitution response.

*Impacted by:* C5 "CollateralSubstitutionAcceptancePresenceRule", C6 "CollateralSubstitutionRejectionPresenceRule"

**SubstitutionResponse** <SbsttnRspn> contains the following **SubstitutionResponse2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		572
	<b>CollateralSubstitutionAcceptanceDetails</b> <CollSbsttnAccptncDtls>	[0..1]			573
	<b>CollateralSubstitutionRequestIdentification</b> <CollSbsttnReqId>	[1..1]	Text		573
	<b>AcceptedAmount</b> <AccptdAmt>	[0..1]	Amount	C1, C8	573
	<b>CollateralSubstitutionRejectionDetails</b> <CollSbsttnRjctnDtls>	[0..1]			573
	<b>CollateralSubstitutionRequestIdentification</b> <CollSbsttnReqId>	[1..1]	Text		574
	<b>RejectedAmount</b> <RjctdAmt>	[1..1]	Amount	C1, C8	574
	<b>RejectionReason</b> <RjctnRsn>	[1..1]	CodeSet		574
	<b>RejectionReasonInformation</b> <RjctnRsnInf>	[0..1]	Text		575

#### Constraints

- **CollateralSubstitutionAcceptancePresenceRule**

If Response Type equals Accepted then CollateralSubstitutionAcceptanceDetails must be present and CollateralSubstitutionRejectionDetails must be absent.

On Condition

/ResponseType is equal to value 'Accepted'

Following Must be True

/CollateralSubstitutionAcceptanceDetails Must be present

And /CollateralSubstitutionRejectionDetails Must be absent

- **CollateralSubstitutionRejectionPresenceRule**

If Response Type equals Rejected then CollateralSubstitutionRejectionDetails must be present and CollateralSubstitutionAcceptanceDetails must be absent.

On Condition

/ResponseType is equal to value 'Rejected'

Following Must be True

/CollateralSubstitutionRejectionDetails Must be present

And /CollateralSubstitutionAcceptanceDetails Must be absent

#### 10.4.4.1 ResponseType <RspnTp>

*Presence:* [1..1]

*Definition:* Indicates if the substitution request was accepted or rejected.

*Datatype:* "Status4Code" on page 935

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

#### 10.4.4.2 CollateralSubstitutionAcceptanceDetails <CollSbstitnAccptncDtls>

*Presence:* [0..1]

*Definition:* Provides details about the accepted collateral substitution.

**CollateralSubstitutionAcceptanceDetails <CollSbstitnAccptncDtls>** contains the following **CollateralSubstitutionResponse1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralSubstitutionRequestIdentification</b> <CollSbstitnReqlId>	[1..1]	Text		573
	<b>AcceptedAmount</b> <AccptdAmt>	[0..1]	Amount	C1, C8	573

##### 10.4.4.2.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqlId>

*Presence:* [1..1]

*Definition:* Reference to the collateral substitution request identification.

*Datatype:* "Max35Text" on page 942

##### 10.4.4.2.2 AcceptedAmount <AccptdAmt>

*Presence:* [0..1]

*Definition:* Provides the accepted collateral substitution amount.

*Impacted by:* C1 "ActiveCurrency", C8 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 10.4.4.3 CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls>

*Presence:* [0..1]

*Definition:* Provides details about the rejected collateral substitution.

**CollateralSubstitutionRejectionDetails <CollSbstitnRjctnDtls>** contains the following **CollateralSubstitutionResponse3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralSubstitutionRequestIdentification</b> <CollSbstitnReqId>	[1..1]	Text		574
	<b>RejectedAmount</b> <RjctdAmt>	[1..1]	Amount	C1, C8	574
	<b>RejectionReason</b> <RjctnRsn>	[1..1]	CodeSet		574
	<b>RejectionReasonInformation</b> <RjctnRsnInf>	[0..1]	Text		575

#### 10.4.4.3.1 CollateralSubstitutionRequestIdentification <CollSbstitnReqId>

*Presence:* [1..1]

*Definition:* Reference to the collateral substitution request identification.

*Datatype:* "Max35Text" on page 942

#### 10.4.4.3.2 RejectedAmount <RjctdAmt>

*Presence:* [1..1]

*Definition:* Specifies the collateral substitution amount that is rejected.

*Impacted by:* C1 "ActiveCurrency", C8 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 10.4.4.3.3 RejectionReason <RjctnRsn>

*Presence:* [1..1]

*Definition:* Specifies the reasons why the collateral substitution is rejected.

*Datatype:* "RejectionReason68Code" on page 933

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.

CodeName	Name	Definition
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

#### 10.4.4.3.4 RejectionReasonInformation <RjctnRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional information about the collateral substitution request rejection.

*Datatype:* "Max140Text" on page 941

### 10.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C9 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

#### Constraints

- **SupplementaryDataRule**

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

# 11 colr.012.001.05 CollateralSubstitutionConfirmationV05

## 11.1 MessageDefinition Functionality

### Scope

The CollateralSubstitutionConfirmation message is sent by:

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

This message confirms the collateral delivery. The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released. In the event that multiple pieces of collateral are being delivered in place of the collateral due to be returned by the giver, this message should only be generated once all collateral pieces have been agreed between both parties. Then the taker confirms that the collateral substitution (that is all pieces have been received) and acknowledges return of collateral.

The message definition is intended for use with the ISO20022 Business Application Header.

### Usage

This message confirms the collateral delivery. The collateral taker will only release the return of collateral when the new piece of collateral is received. The collateral giver sends the collateral taker the notification that the collateral substitution (that is new piece(s) of collateral) have been released.

### Outline

The CollateralSubstitutionConfirmationV05 MessageDefinition is composed of 5 MessageBuildingBlocks:

#### A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

#### B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

#### C. Agreement

Agreement details for the over the counter market.

#### D. SubstitutionConfirmation

Provides the status about the collateral substitution.

#### E. SupplementaryData

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



## 11.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollSbstitnConf>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		579
	<b>Obligation</b> <Oblgtn>	[1..1]		C3, C4	579
	<b>PartyA</b> <PtyA>	[1..1]			581
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	581
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		581
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			582
	<b>Name</b> <Nm>	[1..1]	Text		582
	<b>Address</b> <Adr>	[1..1]	±		582
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			582
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	583
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		583
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			583
	<b>Name</b> <Nm>	[1..1]	Text		584
	<b>Address</b> <Adr>	[1..1]	±		584
	<b>PartyB</b> <PtyB>	[1..1]			584
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	584
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		585
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			585
	<b>Name</b> <Nm>	[1..1]	Text		585
	<b>Address</b> <Adr>	[1..1]	±		585
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			586
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	586
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		586
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			587
	<b>Name</b> <Nm>	[1..1]	Text		587
	<b>Address</b> <Adr>	[1..1]	±		587
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		587
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		588
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		588

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		590
	<b>Agreement</b> <Agrmt>	[0..1]			590
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		590
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		590
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		591
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C1	591
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		591
	<b>SubstitutionConfirmation</b> <SbsttnConf>	[1..1]			591
	<b>CollateralSubstitutionRequestIdentification</b> <CollSbsttnReqId>	[1..1]	Text		592
	<b>CollateralSubstitutionResponseIdentification</b> <CollSbsttnRspnId>	[0..1]	Text		592
	<b>ConfirmationType</b> <ConfTp>	[1..1]	CodeSet		592
	<b>Comment</b> <Cmnt>	[0..1]	Text		592
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C6	592

## 11.3 Constraints

### C1 ActiveCurrency

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

### C2 AnyBIC

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

### C3 CollateralAccountOrBlockChainAddress1Rule

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

### C4 CollateralAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

### C5 Country

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

### C6 SupplementaryDataRule

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

## 11.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 11.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as know by the instructing party.

*Datatype:* "Max35Text" on page 942

### 11.4.2 Obligation <Oblgtn>

*Presence:* [1..1]

*Definition:* Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

*Impacted by:* C3 "CollateralAccountOrBlockChainAddress1Rule", C4 "CollateralAccountOrBlockChainAddress2Rule"

**Obligation <Oblgtn>** contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyA</b> <PtyA>	[1..1]			581
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	581
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		581
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			582
	<b>Name</b> <Nm>	[1..1]	Text		582
	<b>Address</b> <Adr>	[1..1]	±		582
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			582
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	583
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		583
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			583
	<b>Name</b> <Nm>	[1..1]	Text		584
	<b>Address</b> <Adr>	[1..1]	±		584
	<b>PartyB</b> <PtyB>	[1..1]			584
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	584
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		585
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			585
	<b>Name</b> <Nm>	[1..1]	Text		585
	<b>Address</b> <Adr>	[1..1]	±		585
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			586
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	586
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		586
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			587
	<b>Name</b> <Nm>	[1..1]	Text		587
	<b>Address</b> <Adr>	[1..1]	±		587
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		587
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		588
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		588
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		590

**Constraints**

- **CollateralAccountOrBlockChainAddress1Rule**

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **CollateralAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

**11.4.2.1 PartyA <PtyA>**

*Presence:* [1..1]

*Definition:* Defines one of the entities associated with the collateral agreement.

**PartyA <PtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	581
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		581
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			582
	<b>Name</b> <Nm>	[1..1]	Text		582
	<b>Address</b> <Adr>	[1..1]	±		582

**11.4.2.1.1 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

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

**11.4.2.1.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 11.4.2.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		582
	<b>Address</b> <Adr>	[1..1]	±		582

##### 11.4.2.1.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 11.4.2.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 11.4.2.2 ServicingPartyA <SvcgPtyA>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party A and that offers collateral management services.

**ServicingPartyA <SvcgPtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	583
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		583
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			583
	<b>Name</b> <Nm>	[1..1]	Text		584
	<b>Address</b> <Adr>	[1..1]	±		584

#### 11.4.2.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

#### 11.4.2.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 11.4.2.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		584
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		584

#### 11.4.2.2.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 11.4.2.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 11.4.2.3 PartyB <PtyB>

*Presence:* [1..1]

*Definition:* Defines the other entity associated with the collateral agreement.

**PartyB <PtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC &lt;AnyBIC&gt;</b>	[1..1]	IdentifierSet	C2	584
Or	<b>ProprietaryIdentification &lt;PrtryId&gt;</b>	[1..1]	±		585
Or}	<b>NameAndAddress &lt;NmAndAdr&gt;</b>	[1..1]			585
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		585
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		585

#### 11.4.2.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.



*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 11.4.2.3.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 11.4.2.3.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		585
	<b>Address</b> <Adr>	[1..1]	±		585

##### 11.4.2.3.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

##### 11.4.2.3.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdd>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 11.4.2.4 ServicingPartyB <SvcgPtyB>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party B and that offers collateral management services.

**ServicingPartyB <SvcgPtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	586
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		586
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			587
	<b>Name</b> <Nm>	[1..1]	Text		587
	<b>Address</b> <Adr>	[1..1]	±		587

##### 11.4.2.4.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

##### 11.4.2.4.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 11.4.2.4.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		587
	<b>Address</b> <Adr>	[1..1]	±		587

##### 11.4.2.4.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 11.4.2.4.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 11.4.2.5 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 11.4.2.6 BlockChainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "BlockChainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 11.4.2.7 ExposureType <XpsrTp>

*Presence:* [0..1]

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

*Datatype:* "ExposureType11Code" on page 922

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where

CodeName	Name	Definition
		one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

#### 11.4.2.8 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Indicates the close of business date on which the initiating party is valuing the margin call.

**ValuationDate <ValtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

### 11.4.3 Agreement <Agrmt>

*Presence:* [0..1]

*Definition:* Agreement details for the over the counter market.

**Agreement <Agrmt>** contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		590
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		590
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		591
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C1	591
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		591

#### 11.4.3.1 AgreementDetails <AgrmtDtls>

*Presence:* [1..1]

*Definition:* Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

*Datatype:* "[Max140Text](#)" on page 941

#### 11.4.3.2 AgreementIdentification <AgrmtId>

*Presence:* [0..1]

*Definition:* Common reference to the agreement between the two counterparties.

*Datatype:* "Max140Text" on page 941

#### 11.4.3.3 AgreementDate <AgrmtDt>

*Presence:* [1..1]

*Definition:* Date on which the collateral agreement was signed.

*Datatype:* "ISODate" on page 937

#### 11.4.3.4 BaseCurrency <BaseCcy>

*Presence:* [1..1]

*Definition:* Denomination currency as specified in the collateral agreement.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 913

##### Constraints

- **ActiveCurrency**

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

#### 11.4.3.5 AgreementFramework <AgrmtFrmwk>

*Presence:* [0..1]

*Definition:* Specifies the underlying master agreement.

**AgreementFramework <AgrmtFrmwk>** contains one of the following elements (see "AgreementFramework1Choice" on page 846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		846
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		846

### 11.4.4 SubstitutionConfirmation <SbstitnConf>

*Presence:* [1..1]

*Definition:* Provides the status about the collateral substitution.

**SubstitutionConfirmation <SbsttnConf>** contains the following **CollateralConfirmation1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralSubstitutionRequestIdentification</b> <CollSbsttnReqId>	[1..1]	Text		592
	<b>CollateralSubstitutionResponseIdentification</b> <CollSbsttnRspnId>	[0..1]	Text		592
	<b>ConfirmationType</b> <ConfTp>	[1..1]	CodeSet		592
	<b>Comment</b> <Cmnt>	[0..1]	Text		592

#### 11.4.4.1 CollateralSubstitutionRequestIdentification <CollSbsttnReqId>

*Presence:* [1..1]

*Definition:* Reference to the collateral substitution request identification.

*Datatype:* "Max35Text" on page 942

#### 11.4.4.2 CollateralSubstitutionResponseIdentification <CollSbsttnRspnId>

*Presence:* [0..1]

*Definition:* Reference to the collateral substitution response identification.

*Datatype:* "Max35Text" on page 942

#### 11.4.4.3 ConfirmationType <ConfTp>

*Presence:* [1..1]

*Definition:* Provides details about the status of the collateral substitution, either released or returned.

*Datatype:* "CollateralSubstitutionConfirmation1Code" on page 917

CodeName	Name	Definition
CREL	CollateralSubstitutionReleased	Notification that the collateral substitution, that is new piece(s) of collateral, have been released.
CRET	CollateralSubstitutionReturned	Confirmation that the collateral substitution, that is new piece(s) of collateral, have been received.

#### 11.4.4.4 Comment <Cmnt>

*Presence:* [0..1]

*Definition:* Allows to provides additional comments on the collateral substitution status.

*Datatype:* "Max140Text" on page 941

### 11.4.5 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C6 "SupplementaryDataRule"



**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

#### Constraints

- **SupplementaryDataRule**

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

# 12 colr.013.001.05 InterestPaymentRequestV05

## 12.1 MessageDefinition Functionality

### Scope

The InterestPaymentRequest message is sent by either;

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

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

The message definition is intended for use with the ISO20022 Business Application Header.

### Usage

The InterestPaymentRequest message is used to advise the interest amount calculated for a specific period or request payment for an interest amount for a specific period.

### Outline

The InterestPaymentRequestV05 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. InterestDueToA

Provides details on the interest amount due to party A.

E. InterestDueToB

Provides details on the interest amount due to party B.

F. NetAmountDetails

Provides the net interest amount due to A or due to B in case of collateral held and posted during a period.

G. SupplementaryData

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

## 12.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntrstPmtReq>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		599
	<b>Obligation</b> <Oblgtn>	[1..1]		C3, C4	599
	<b>PartyA</b> <PtyA>	[1..1]			601
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	601
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		601
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			602
	<b>Name</b> <Nm>	[1..1]	Text		602
	<b>Address</b> <Adr>	[1..1]	±		602
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			602
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	603
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		603
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			603
	<b>Name</b> <Nm>	[1..1]	Text		604
	<b>Address</b> <Adr>	[1..1]	±		604
	<b>PartyB</b> <PtyB>	[1..1]			604
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	604
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		605
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			605
	<b>Name</b> <Nm>	[1..1]	Text		605
	<b>Address</b> <Adr>	[1..1]	±		605
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			606
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	606
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		606
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			607
	<b>Name</b> <Nm>	[1..1]	Text		607
	<b>Address</b> <Adr>	[1..1]	±		607
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		607
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		608
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		608

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		610
	<b>Agreement</b> <Agrmt>	[1..1]			610
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		610
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		610
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		611
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C1	611
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		611
	<b>InterestDueToA</b> <IntrstDueToA>	[0..1]		C7	611
	<b>InterestRequestSequence</b> <IntrstReqSeq>	[1..1]	CodeSet		612
	<b>InterestPeriod</b> <IntrstPrd>	[1..1]	±		613
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	613
	<b>ValueDate</b> <ValDt>	[1..1]	Date		613
	<b>InterestMethod</b> <IntrstMtd>	[1..1]	CodeSet		613
	<b>InterestRate</b> <IntrstRate>	[0..1]	±		614
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	CodeSet		614
	<b>AppliedWithholdingTax</b> <ApldWhldgTax>	[0..1]	Indicator		617
	<b>CalculationMethod</b> <ClctnMtd>	[0..1]	CodeSet		617
	<b>CalculationFrequency</b> <ClctnFrqcy>	[0..1]	CodeSet		618
	<b>CollateralPurpose</b> <CollPurp>	[1..1]	±		618
	<b>OpeningCollateralBalance</b> <OpngCollBal>	[0..1]	±		618
	<b>ClosingCollateralBalance</b> <ClsgCollBal>	[1..1]	±		619
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		619
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	Text		619
	<b>ReferenceDetails</b> <RefDtls>	[0..1]			619
	<b>InterestPaymentRequestIdentification</b> <IntrstPmtReqId>	[1..1]	Text		619
	<b>InterestPaymentResponseIdentification</b> <IntrstPmtRspnId>	[0..1]	Text		620
	<b>InterestDueToB</b> <IntrstDueToB>	[0..1]		C7	620
	<b>InterestRequestSequence</b> <IntrstReqSeq>	[1..1]	CodeSet		621
	<b>InterestPeriod</b> <IntrstPrd>	[1..1]	±		621
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	621
	<b>ValueDate</b> <ValDt>	[1..1]	Date		622

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestMethod</b> <IntrstMtd>	[1..1]	CodeSet		622
	<b>InterestRate</b> <IntrstRate>	[0..1]	±		622
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	CodeSet		622
	<b>AppliedWithholdingTax</b> <ApldWhldgTax>	[0..1]	Indicator		625
	<b>CalculationMethod</b> <ClctnMtd>	[0..1]	CodeSet		626
	<b>CalculationFrequency</b> <ClctnFrqcy>	[0..1]	CodeSet		626
	<b>CollateralPurpose</b> <CollPurp>	[1..1]	±		626
	<b>OpeningCollateralBalance</b> <OpngCollBal>	[0..1]	±		627
	<b>ClosingCollateralBalance</b> <ClsgCollBal>	[1..1]	±		627
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		627
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	Text		627
	<b>ReferenceDetails</b> <RefDtls>	[0..1]			627
	<b>InterestPaymentRequestIdentification</b> <IntrstPmtReqId>	[1..1]	Text		628
	<b>InterestPaymentResponseIdentification</b> <IntrstPmtRspnId>	[0..1]	Text		628
	<b>NetAmountDetails</b> <NetAmtDtls>	[0..1]			628
	<b>InterestDueToA</b> <IntrstDueToA>	[0..1]	Amount	C1, C6	628
	<b>InterestDueToB</b> <IntrstDueToB>	[0..1]	Amount	C1, C6	629
	<b>ValueDate</b> <ValDt>	[1..1]	Date		629
	<b>InterestMethod</b> <IntrstMtd>	[1..1]	CodeSet		629
	<b>OpeningCollateralBalance</b> <OpngCollBal>	[0..1]	±		630
	<b>ClosingCollateralBalance</b> <ClsgCollBal>	[1..1]	±		630
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C8	630

## 12.3 Constraints

### C1 ActiveCurrency

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

### C2 AnyBIC

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

**C3 CollateralAccountOrBlockChainAddress1Rule**

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

**C4 CollateralAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

**C5 Country**

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

**C6 CurrencyAmount**

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

Note: The decimal separator is a dot.

**C7 InterestRequestSequenceRule**

If InterestRequestSequence equals updated, then ReferenceDetails must be present.

**C8 SupplementaryDataRule**

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

## 12.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 12.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as know by the instructing party.

*Datatype:* "Max35Text" on page 942

### 12.4.2 Obligation <Oblgtn>

*Presence:* [1..1]

*Definition:* Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

*Impacted by:* C3 "CollateralAccountOrBlockChainAddress1Rule", C4 "CollateralAccountOrBlockChainAddress2Rule"

**Obligation <Oblgtn>** contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyA</b> <PtyA>	[1..1]			601
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	601
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		601
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			602
	<b>Name</b> <Nm>	[1..1]	Text		602
	<b>Address</b> <Adr>	[1..1]	±		602
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			602
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	603
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		603
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			603
	<b>Name</b> <Nm>	[1..1]	Text		604
	<b>Address</b> <Adr>	[1..1]	±		604
	<b>PartyB</b> <PtyB>	[1..1]			604
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	604
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		605
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			605
	<b>Name</b> <Nm>	[1..1]	Text		605
	<b>Address</b> <Adr>	[1..1]	±		605
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			606
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	606
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		606
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			607
	<b>Name</b> <Nm>	[1..1]	Text		607
	<b>Address</b> <Adr>	[1..1]	±		607
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		607
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		608
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		608
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		610



**Constraints**

- **CollateralAccountOrBlockchainAddress1Rule**

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

- **CollateralAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

**12.4.2.1 PartyA <PtyA>**

*Presence:* [1..1]

*Definition:* Defines one of the entities associated with the collateral agreement.

**PartyA <PtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	601
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		601
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			602
	<b>Name</b> <Nm>	[1..1]	Text		602
	<b>Address</b> <Adr>	[1..1]	±		602

**12.4.2.1.1 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

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

**12.4.2.1.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 12.4.2.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		602
	<b>Address</b> <Adr>	[1..1]	±		602

##### 12.4.2.1.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 12.4.2.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 12.4.2.2 ServicingPartyA <SvcgPtyA>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party A and that offers collateral management services.

**ServicingPartyA <SvcgPtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	603
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		603
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			603
	<b>Name</b> <Nm>	[1..1]	Text		604
	<b>Address</b> <Adr>	[1..1]	±		604

#### 12.4.2.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 12.4.2.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 12.4.2.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		604
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		604

#### 12.4.2.2.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 12.4.2.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 12.4.2.3 PartyB <PtyB>

*Presence:* [1..1]

*Definition:* Defines the other entity associated with the collateral agreement.

**PartyB <PtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC &lt;AnyBIC&gt;</b>	[1..1]	IdentifierSet	C2	604
Or	<b>ProprietaryIdentification &lt;PrtryId&gt;</b>	[1..1]	±		605
Or}	<b>NameAndAddress &lt;NmAndAdr&gt;</b>	[1..1]			605
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		605
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		605

#### 12.4.2.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

Impacted by: C2 "AnyBIC"

Datatype: "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 12.4.2.3.2 ProprietaryIdentification <PrtryId>

Presence: [1..1]

Definition: Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 12.4.2.3.3 NameAndAddress <NmAndAdr>

Presence: [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		605
	<b>Address</b> <Adr>	[1..1]	±		605

##### 12.4.2.3.3.1 Name <Nm>

Presence: [1..1]

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

Datatype: "Max70Text" on page 943

##### 12.4.2.3.3.2 Address <Adr>

Presence: [1..1]

Definition: Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 12.4.2.4 ServicingPartyB <SvcgPtyB>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party B and that offers collateral management services.

**ServicingPartyB <SvcgPtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	606
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		606
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			607
	<b>Name</b> <Nm>	[1..1]	Text		607
	<b>Address</b> <Adr>	[1..1]	±		607

##### 12.4.2.4.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

##### 12.4.2.4.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 12.4.2.4.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		607
	<b>Address</b> <Adr>	[1..1]	±		607

##### 12.4.2.4.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 12.4.2.4.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 12.4.2.5 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 12.4.2.6 BlockChainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "BlockChainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 12.4.2.7 ExposureType <XpsrTp>

*Presence:* [0..1]

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

*Datatype:* "ExposureType11Code" on page 922

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where



CodeName	Name	Definition
		one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

#### 12.4.2.8 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Indicates the close of business date on which the initiating party is valuing the margin call.

**ValuationDate <ValtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

### 12.4.3 Agreement <Agrmt>

*Presence:* [1..1]

*Definition:* Agreement details for the over the counter market.

**Agreement <Agrmt>** contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		610
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		610
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		611
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C1	611
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		611

#### 12.4.3.1 AgreementDetails <AgrmtDtls>

*Presence:* [1..1]

*Definition:* Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

*Datatype:* "[Max140Text](#)" on page 941

#### 12.4.3.2 AgreementIdentification <AgrmtId>

*Presence:* [0..1]

*Definition:* Common reference to the agreement between the two counterparties.

*Datatype:* "Max140Text" on page 941

### 12.4.3.3 AgreementDate <AgrmtDt>

*Presence:* [1..1]

*Definition:* Date on which the collateral agreement was signed.

*Datatype:* "ISODate" on page 937

### 12.4.3.4 BaseCurrency <BaseCcy>

*Presence:* [1..1]

*Definition:* Denomination currency as specified in the collateral agreement.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 913

#### Constraints

- **ActiveCurrency**

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

### 12.4.3.5 AgreementFramework <AgrmtFrmwk>

*Presence:* [0..1]

*Definition:* Specifies the underlying master agreement.

**AgreementFramework <AgrmtFrmwk>** contains one of the following elements (see "AgreementFramework1Choice" on page 846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		846
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		846

## 12.4.4 InterestDueToA <IntrstDueToA>

*Presence:* [0..1]

*Definition:* Provides details on the interest amount due to party A.

*Impacted by:* C7 "InterestRequestSequenceRule"

**InterestDueToA <IntrstDueToA>** contains the following **InterestAmount4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestRequestSequence</b> <IntrstReqSeq>	[1..1]	CodeSet		612
	<b>InterestPeriod</b> <IntrstPrd>	[1..1]	±		613
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	613
	<b>ValueDate</b> <ValDt>	[1..1]	Date		613
	<b>InterestMethod</b> <IntrstMtd>	[1..1]	CodeSet		613
	<b>InterestRate</b> <IntrstRate>	[0..1]	±		614
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	CodeSet		614
	<b>AppliedWithholdingTax</b> <ApldWhldgTax>	[0..1]	Indicator		617
	<b>CalculationMethod</b> <ClctnMtd>	[0..1]	CodeSet		617
	<b>CalculationFrequency</b> <ClctnFrqcy>	[0..1]	CodeSet		618
	<b>CollateralPurpose</b> <CollPurp>	[1..1]	±		618
	<b>OpeningCollateralBalance</b> <OpngCollBal>	[0..1]	±		618
	<b>ClosingCollateralBalance</b> <ClsgCollBal>	[1..1]	±		619
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		619
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	Text		619
	<b>ReferenceDetails</b> <RefDtls>	[0..1]			619
	<b>InterestPaymentRequestIdentification</b> <IntrstPmtReqId>	[1..1]	Text		619
	<b>InterestPaymentResponseIdentification</b> <IntrstPmtRspnId>	[0..1]	Text		620

#### Constraints

- **InterestRequestSequenceRule**

If InterestRequestSequence equals updated, then ReferenceDetails must be present.

On Condition

/InterestRequestSequence is equal to value 'Updated'

Following Must be True

/ReferenceDetails Must be present

#### 12.4.4.1 InterestRequestSequence <IntrstReqSeq>

*Presence:* [1..1]

*Definition:* Indicates whether the interest request is new or updated.

*Datatype:* "InterestRequestSequence1Code" on page 931

CodeName	Name	Definition
INIT	Initial	Indicates this is a new interest payment request.

CodeName	Name	Definition
UPDA	Updated	Indicates this is an updated interest payment request.

#### 12.4.4.2 InterestPeriod <IntrstPrd>

*Presence:* [1..1]

*Definition:* Period for which the calculation has been performed.

**InterestPeriod <IntrstPrd>** contains the following elements (see ["DatePeriod2"](#) on page 812 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		812
	ToDate <ToDt>	[1..1]	Date		812

#### 12.4.4.3 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [1..1]

*Definition:* Amount of money representing an interest payment.

*Impacted by:* [C1 "ActiveCurrency"](#), [C6 "CurrencyAmount"](#)

*Datatype:* ["ActiveCurrencyAndAmount"](#) on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 12.4.4.4 ValueDate <ValDt>

*Presence:* [1..1]

*Definition:* Agreed date for the interest payment.

*Datatype:* ["ISODate"](#) on page 937

#### 12.4.4.5 InterestMethod <IntrstMtd>

*Presence:* [1..1]

*Definition:* Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

*Datatype:* ["InterestMethod1Code"](#) on page 931

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

#### 12.4.4.6 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see ["InterestRate1Choice"](#) on page 881 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		881
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			881
	Index <Indx>	[1..1]	Text		881
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		881

#### 12.4.4.7 DayCountBasis <DayCntBsis>

*Presence:* [0..1]

*Definition:* Specifies the computation method of (accrued) interest of the security.

*Datatype:* ["InterestComputationMethod2Code"](#) on page 928

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb

CodeName	Name	Definition
		(or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall

CodeName	Name	Definition
		(falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the



CodeName	Name	Definition
		coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

#### 12.4.4.8 AppliedWithholdingTax <ApldWhldgTax>

*Presence:* [0..1]

*Definition:* Amount or percentage of a cash distribution that will be withheld by a tax authority.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

#### 12.4.4.9 CalculationMethod <ClctnMtd>

*Presence:* [0..1]

*Definition:* Specifies whether the interest is simple or compounded.

*Datatype:* "CalculationMethod1Code" on page 914

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.

CodeName	Name	Definition
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

#### 12.4.4.10 CalculationFrequency <ClctnFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the periodicity of the calculation of the interest.

*Datatype:* "Frequency1Code" on page 927

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

#### 12.4.4.11 CollateralPurpose <CollPurp>

*Presence:* [1..1]

*Definition:* Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

**CollateralPurpose <CollPurp>** contains one of the following elements (see "CollateralPurpose1Choice" on page 844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		845
Or}	Proprietary <Prtry>	[1..1]	±		845

#### 12.4.4.12 OpeningCollateralBalance <OpngCollBal>

*Presence:* [0..1]

*Definition:* Provides details about the opening collateral balance.

**OpeningCollateralBalance <OpngCollBal>** contains the following elements (see "[CollateralBalance1](#)" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	787
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	787

#### 12.4.4.13 ClosingCollateralBalance <ClsgCollBal>

*Presence:* [1..1]

*Definition:* Provides details about the closing collateral balance.

**ClosingCollateralBalance <ClsgCollBal>** contains the following elements (see "[CollateralBalance1](#)" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	787
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	787

#### 12.4.4.14 StandardSettlementInstructions <StdSttlInstrs>

*Presence:* [0..1]

*Definition:* Identifies the standard settlement instructions.

*Datatype:* "[Max140Text](#)" on page 941

#### 12.4.4.15 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Additionnal information related to interest request.

*Datatype:* "[Max210Text](#)" on page 941

#### 12.4.4.16 ReferenceDetails <RefDtls>

*Presence:* [0..1]

*Definition:* Additional references linked to the updated interest payment request.

**ReferenceDetails <RefDtls>** contains the following **Reference20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestPaymentRequestIdentification</b> <IntrstPmtReqId>	[1..1]	Text		619
	<b>InterestPaymentResponseIdentification</b> <IntrstPmtRspnId>	[0..1]	Text		620

##### 12.4.4.16.1 InterestPaymentRequestIdentification <IntrstPmtReqId>

*Presence:* [1..1]

*Definition:* Provides the reference to the interest payment request.

Datatype: "Max35Text" on page 942

#### 12.4.4.16.2 InterestPaymentResponseIdentification <IntrstPmtRspnId>

Presence: [0..1]

Definition: Provides the reference to the interest payment response.

Datatype: "Max35Text" on page 942

### 12.4.5 InterestDueToB <IntrstDueToB>

Presence: [0..1]

Definition: Provides details on the interest amount due to party B.

Impacted by: C7 "InterestRequestSequenceRule"

InterestDueToB <IntrstDueToB> contains the following InterestAmount4 elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	InterestRequestSequence <IntrstReqSeq>	[1..1]	CodeSet		621
	InterestPeriod <IntrstPrd>	[1..1]	±		621
	AccruedInterestAmount <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	621
	ValueDate <ValDt>	[1..1]	Date		622
	InterestMethod <IntrstMtd>	[1..1]	CodeSet		622
	InterestRate <IntrstRate>	[0..1]	±		622
	DayCountBasis <DayCntBsis>	[0..1]	CodeSet		622
	AppliedWithholdingTax <ApldWhldgTax>	[0..1]	Indicator		625
	CalculationMethod <ClctnMtd>	[0..1]	CodeSet		626
	CalculationFrequency <ClctnFrqcy>	[0..1]	CodeSet		626
	CollateralPurpose <CollPurp>	[1..1]	±		626
	OpeningCollateralBalance <OpngCollBal>	[0..1]	±		627
	ClosingCollateralBalance <ClsgCollBal>	[1..1]	±		627
	StandardSettlementInstructions <StdSttlmInstrs>	[0..1]	Text		627
	AdditionalInformation <AddtlInf>	[0..1]	Text		627
	ReferenceDetails <RefDtls>	[0..1]			627
	InterestPaymentRequestIdentification <IntrstPmtReqId>	[1..1]	Text		628
	InterestPaymentResponseIdentification <IntrstPmtRspnId>	[0..1]	Text		628

**Constraints**

- **InterestRequestSequenceRule**

If InterestRequestSequence equals updated, then ReferenceDetails must be present.

On Condition

/InterestRequestSequence is equal to value 'Updated'

Following Must be True

/ReferenceDetails Must be present

**12.4.5.1 InterestRequestSequence <IntrstReqSeq>**

*Presence:* [1..1]

*Definition:* Indicates whether the interest request is new or updated.

*Datatype:* "InterestRequestSequence1Code" on page 931

CodeName	Name	Definition
INIT	Initial	Indicates this is a new interest payment request.
UPDA	Updated	Indicates this is an updated interest payment request.

**12.4.5.2 InterestPeriod <IntrstPrd>**

*Presence:* [1..1]

*Definition:* Period for which the calculation has been performed.

**InterestPeriod <IntrstPrd>** contains the following elements (see "DatePeriod2" on page 812 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		812
	ToDate <ToDt>	[1..1]	Date		812

**12.4.5.3 AccruedInterestAmount <AcrdIntrstAmt>**

*Presence:* [1..1]

*Definition:* Amount of money representing an interest payment.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 12.4.5.4 ValueDate <ValDt>

*Presence:* [1..1]

*Definition:* Agreed date for the interest payment.

*Datatype:* "ISODate" on page 937

#### 12.4.5.5 InterestMethod <IntrstMtd>

*Presence:* [1..1]

*Definition:* Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

*Datatype:* "InterestMethod1Code" on page 931

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

#### 12.4.5.6 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see "InterestRate1Choice" on page 881 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		881
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			881
	Index <Indx>	[1..1]	Text		881
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		881

#### 12.4.5.7 DayCountBasis <DayCntBsis>

*Presence:* [0..1]

*Definition:* Specifies the computation method of (accrued) interest of the security.

*Datatype:* "InterestComputationMethod2Code" on page 928

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on

CodeName	Name	Definition
		the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.

CodeName	Name	Definition
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.



CodeName	Name	Definition
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

#### 12.4.5.8 AppliedWithholdingTax <ApIdWhldgTax>

*Presence:* [0..1]

*Definition:* Amount or percentage of a cash distribution that will be withheld by a tax authority.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

#### 12.4.5.9 CalculationMethod <ClctnMtd>

*Presence:* [0..1]

*Definition:* Specifies whether the interest is simple or compounded.

*Datatype:* "CalculationMethod1Code" on page 914

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

#### 12.4.5.10 CalculationFrequency <ClctnFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the periodicity of the calculation of the interest.

*Datatype:* "Frequency1Code" on page 927

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

#### 12.4.5.11 CollateralPurpose <CollPurp>

*Presence:* [1..1]

*Definition:* Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

**CollateralPurpose <CollPurp>** contains one of the following elements (see "[CollateralPurpose1Choice](#)" on page 844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		845
Or}	Proprietary <Prtry>	[1..1]	±		845

#### 12.4.5.12 OpeningCollateralBalance <OpngCollBal>

*Presence:* [0..1]

*Definition:* Provides details about the opening collateral balance.

**OpeningCollateralBalance <OpngCollBal>** contains the following elements (see "[CollateralBalance1](#)" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	787
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	787

#### 12.4.5.13 ClosingCollateralBalance <ClsgCollBal>

*Presence:* [1..1]

*Definition:* Provides details about the closing collateral balance.

**ClosingCollateralBalance <ClsgCollBal>** contains the following elements (see "[CollateralBalance1](#)" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	787
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	787

#### 12.4.5.14 StandardSettlementInstructions <StdSttlmInstrs>

*Presence:* [0..1]

*Definition:* Identifies the standard settlement instructions.

*Datatype:* "[Max140Text](#)" on page 941

#### 12.4.5.15 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Additionnal information related to interest request.

*Datatype:* "[Max210Text](#)" on page 941

#### 12.4.5.16 ReferenceDetails <RefDtls>

*Presence:* [0..1]

*Definition:* Additional references linked to the updated interest payment request.

**ReferenceDetails <RefDtls>** contains the following **Reference20** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestPaymentRequestIdentification</b> <IntrstPmtReqId>	[1..1]	Text		628
	<b>InterestPaymentResponseIdentification</b> <IntrstPmtRspnId>	[0..1]	Text		628

#### 12.4.5.16.1 InterestPaymentRequestIdentification <IntrstPmtReqId>

*Presence:* [1..1]

*Definition:* Provides the reference to the interest payment request.

*Datatype:* "Max35Text" on page 942

#### 12.4.5.16.2 InterestPaymentResponseIdentification <IntrstPmtRspnId>

*Presence:* [0..1]

*Definition:* Provides the reference to the interest payment response.

*Datatype:* "Max35Text" on page 942

### 12.4.6 NetAmountDetails <NetAmtDtls>

*Presence:* [0..1]

*Definition:* Provides the net interest amount due to A or due to B in case of collateral held and posted during a period.

**NetAmountDetails <NetAmtDtls>** contains the following **InterestResult1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestDueToA</b> <IntrstDueToA>	[0..1]	Amount	C1, C6	628
	<b>InterestDueToB</b> <IntrstDueToB>	[0..1]	Amount	C1, C6	629
	<b>ValueDate</b> <ValDt>	[1..1]	Date		629
	<b>InterestMethod</b> <IntrstMtd>	[1..1]	CodeSet		629
	<b>OpeningCollateralBalance</b> <OpngCollBal>	[0..1]	±		630
	<b>ClosingCollateralBalance</b> <ClsgCollBal>	[1..1]	±		630

#### 12.4.6.1 InterestDueToA <IntrstDueToA>

*Presence:* [0..1]

*Definition:* Amount of money representing an interest payment.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**12.4.6.2 InterestDueToB <IntrstDueToB>**

*Presence:* [0..1]

*Definition:* Amount of money representing an interest payment.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**12.4.6.3 ValueDate <ValDt>**

*Presence:* [1..1]

*Definition:* Agreed date for the interest payment.

*Datatype:* "ISODate" on page 937

**12.4.6.4 InterestMethod <IntrstMtd>**

*Presence:* [1..1]

*Definition:* Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

*Datatype:* "InterestMethod1Code" on page 931

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.

CodeName	Name	Definition
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

#### 12.4.6.5 OpeningCollateralBalance <OpngCollBal>

*Presence:* [0..1]

*Definition:* Provides details about the opening collateral balance.

**OpeningCollateralBalance <OpngCollBal>** contains the following elements (see "[CollateralBalance1](#)" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	787
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	787

#### 12.4.6.6 ClosingCollateralBalance <ClsgCollBal>

*Presence:* [1..1]

*Definition:* Provides details about the closing collateral balance.

**ClosingCollateralBalance <ClsgCollBal>** contains the following elements (see "[CollateralBalance1](#)" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	787
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	787

### 12.4.7 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C8 "[SupplementaryDataRule](#)"

**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

**Constraints**

- **SupplementaryDataRule**

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

# 13 colr.014.001.05 InterestPaymentResponseV05

## 13.1 MessageDefinition Functionality

### Scope

The InterestPaymentResponse message is sent by either;

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

This is a response to the InterestPaymentRequest message and the amount of interest requested or advised can be accepted or rejected.

The message definition is intended for use with the ISO20022 Business Application Header.

### Usage

The InterestPaymentResponse message is sent in response to the InterestPaymentRequest in order to accept or reject the amount of interest requested or advised. A rejection reason and information can be provide if the InterestPaymentRequest is being rejected.

### Outline

The InterestPaymentResponseV05 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

C. Agreement

Agreement details for the over the counter market.

D. InterestDueToA

Provides details on the interest amount due to party A.

E. InterestDueToB

Provides details on the interest amount due to party B.

F. InterestResponse

Provides details on the response to the interest payment request.

G. SupplementaryData

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



## 13.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntrstPmtRspn>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		636
	<b>Obligation</b> <Oblgtn>	[1..1]		C3, C4	636
	<b>PartyA</b> <PtyA>	[1..1]			638
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	638
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		638
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			639
	<b>Name</b> <Nm>	[1..1]	Text		639
	<b>Address</b> <Adr>	[1..1]	±		639
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			639
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	640
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		640
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			640
	<b>Name</b> <Nm>	[1..1]	Text		641
	<b>Address</b> <Adr>	[1..1]	±		641
	<b>PartyB</b> <PtyB>	[1..1]			641
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	641
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		642
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			642
	<b>Name</b> <Nm>	[1..1]	Text		642
	<b>Address</b> <Adr>	[1..1]	±		642
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			643
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	643
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		643
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			644
	<b>Name</b> <Nm>	[1..1]	Text		644
	<b>Address</b> <Adr>	[1..1]	±		644
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		644
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		645
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		645

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		647
	<b>Agreement</b> <Agrmt>	[1..1]			647
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		647
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		647
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		648
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C1	648
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		648
	<b>InterestDueToA</b> <IntrstDueToA>	[0..1]			648
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	649
	<b>ValueDate</b> <ValDt>	[1..1]	±		649
	<b>InterestMethod</b> <IntrstMtd>	[1..1]	CodeSet		650
	<b>InterestPeriod</b> <IntrstPrd>	[1..1]	±		650
	<b>InterestRate</b> <IntrstRate>	[0..1]	±		650
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	CodeSet		651
	<b>AppliedWithholdingTax</b> <ApldWhldgTax>	[0..1]	Indicator		654
	<b>CalculationMethod</b> <ClctnMtd>	[0..1]	CodeSet		654
	<b>CalculationFrequency</b> <ClctnFrqcy>	[0..1]	CodeSet		654
	<b>CollateralPurpose</b> <CollPurp>	[1..1]	±		655
	<b>OpeningCollateralBalance</b> <OpngCollBal>	[0..1]	±		655
	<b>ClosingCollateralBalance</b> <ClsgCollBal>	[1..1]	±		655
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		656
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	Text		656
	<b>InterestDueToB</b> <IntrstDueToB>	[0..1]			656
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	657
	<b>ValueDate</b> <ValDt>	[1..1]	±		657
	<b>InterestMethod</b> <IntrstMtd>	[1..1]	CodeSet		657
	<b>InterestPeriod</b> <IntrstPrd>	[1..1]	±		657
	<b>InterestRate</b> <IntrstRate>	[0..1]	±		658
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	CodeSet		658
	<b>AppliedWithholdingTax</b> <ApldWhldgTax>	[0..1]	Indicator		661
	<b>CalculationMethod</b> <ClctnMtd>	[0..1]	CodeSet		661

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CalculationFrequency</b> <ClctnFrqcy>	[0..1]	CodeSet		662
	<b>CollateralPurpose</b> <CollPurp>	[1..1]	±		662
	<b>OpeningCollateralBalance</b> <OpngCollBal>	[0..1]	±		662
	<b>ClosingCollateralBalance</b> <ClsgCollBal>	[1..1]	±		663
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		663
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	Text		663
	<b>InterestResponse</b> <IntrstRspn>	[1..1]			663
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		664
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	±		664
	<b>RejectionReasonInformation</b> <RjctnRsnInf>	[0..1]	Text		664
	<b>InterestPaymentRequestIdentification</b> <IntrstPmtReqId>	[1..1]	Text		664
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C7	664

## 13.3 Constraints

### C1 ActiveCurrency

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

### C2 AnyBIC

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

### C3 CollateralAccountOrBlockChainAddress1Rule

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

### C4 CollateralAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

### C5 Country

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

### C6 CurrencyAmount

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

Note: The decimal separator is a dot.

**C7 SupplementaryDataRule**

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

## 13.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 13.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as know by the instructing party.

*Datatype:* "Max35Text" on page 942

### 13.4.2 Obligation <Oblgtn>

*Presence:* [1..1]

*Definition:* Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

*Impacted by:* C3 "CollateralAccountOrBlockChainAddress1Rule", C4 "CollateralAccountOrBlockChainAddress2Rule"

**Obligation <Oblgtn>** contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyA</b> <PtyA>	[1..1]			638
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	638
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		638
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			639
	<b>Name</b> <Nm>	[1..1]	Text		639
	<b>Address</b> <Adr>	[1..1]	±		639
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			639
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	640
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		640
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			640
	<b>Name</b> <Nm>	[1..1]	Text		641
	<b>Address</b> <Adr>	[1..1]	±		641
	<b>PartyB</b> <PtyB>	[1..1]			641
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	641
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		642
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			642
	<b>Name</b> <Nm>	[1..1]	Text		642
	<b>Address</b> <Adr>	[1..1]	±		642
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			643
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	643
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		643
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			644
	<b>Name</b> <Nm>	[1..1]	Text		644
	<b>Address</b> <Adr>	[1..1]	±		644
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		644
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlIt>	[0..1]	±		645
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		645
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		647

**Constraints**

- **CollateralAccountOrBlockchainAddress1Rule**

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

- **CollateralAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

**13.4.2.1 PartyA <PtyA>**

*Presence:* [1..1]

*Definition:* Defines one of the entities associated with the collateral agreement.

**PartyA <PtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	638
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		638
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			639
	<b>Name</b> <Nm>	[1..1]	Text		639
	<b>Address</b> <Adr>	[1..1]	±		639

**13.4.2.1.1 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

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

**13.4.2.1.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 13.4.2.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		639
	<b>Address</b> <Adr>	[1..1]	±		639

##### 13.4.2.1.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 13.4.2.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 13.4.2.2 ServicingPartyA <SvcgPtyA>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party A and that offers collateral management services.

**ServicingPartyA <SvcgPtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	640
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		640
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			640
	<b>Name</b> <Nm>	[1..1]	Text		641
	<b>Address</b> <Adr>	[1..1]	±		641

#### 13.4.2.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 13.4.2.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 13.4.2.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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



**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		641
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		641

#### 13.4.2.2.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 13.4.2.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 13.4.2.3 PartyB <PtyB>

*Presence:* [1..1]

*Definition:* Defines the other entity associated with the collateral agreement.

**PartyB <PtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC &lt;AnyBIC&gt;</b>	[1..1]	IdentifierSet	C2	641
Or	<b>ProprietaryIdentification &lt;PrtryId&gt;</b>	[1..1]	±		642
Or}	<b>NameAndAddress &lt;NmAndAdr&gt;</b>	[1..1]			642
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		642
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		642

#### 13.4.2.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 13.4.2.3.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 13.4.2.3.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		642
	<b>Address</b> <Adr>	[1..1]	±		642

##### 13.4.2.3.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

##### 13.4.2.3.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 13.4.2.4 ServicingPartyB <SvcgPtyB>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party B and that offers collateral management services.

**ServicingPartyB <SvcgPtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C2	643
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		643
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			644
	<b>Name</b> <Nm>	[1..1]	Text		644
	<b>Address</b> <Adr>	[1..1]	±		644

##### 13.4.2.4.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C2 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

##### 13.4.2.4.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 13.4.2.4.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		644
	<b>Address</b> <Adr>	[1..1]	±		644

##### 13.4.2.4.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 13.4.2.4.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 13.4.2.5 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 13.4.2.6 BlockChainAddressOrWallet <BlckChainAdrOrWlIt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlIt>** contains the following elements (see "BlockChainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 13.4.2.7 ExposureType <XpsrTp>

*Presence:* [0..1]

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

*Datatype:* "ExposureType11Code" on page 922

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where

CodeName	Name	Definition
		one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

### 13.4.2.8 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Indicates the close of business date on which the initiating party is valuing the margin call.

**ValuationDate <ValtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

## 13.4.3 Agreement <Agrmt>

*Presence:* [1..1]

*Definition:* Agreement details for the over the counter market.

**Agreement <Agrmt>** contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		647
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		647
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		648
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C1	648
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		648

### 13.4.3.1 AgreementDetails <AgrmtDtls>

*Presence:* [1..1]

*Definition:* Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

*Datatype:* "[Max140Text](#)" on page 941

### 13.4.3.2 AgreementIdentification <AgrmtId>

*Presence:* [0..1]

*Definition:* Common reference to the agreement between the two counterparties.

*Datatype:* "Max140Text" on page 941

### 13.4.3.3 AgreementDate <AgrmtDt>

*Presence:* [1..1]

*Definition:* Date on which the collateral agreement was signed.

*Datatype:* "ISODate" on page 937

### 13.4.3.4 BaseCurrency <BaseCcy>

*Presence:* [1..1]

*Definition:* Denomination currency as specified in the collateral agreement.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 913

#### Constraints

- **ActiveCurrency**

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

### 13.4.3.5 AgreementFramework <AgrmtFrmwk>

*Presence:* [0..1]

*Definition:* Specifies the underlying master agreement.

**AgreementFramework <AgrmtFrmwk>** contains one of the following elements (see "AgreementFramework1Choice" on page 846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		846
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		846

## 13.4.4 InterestDueToA <IntrstDueToA>

*Presence:* [0..1]

*Definition:* Provides details on the interest amount due to party A.



**InterestDueToA <IntrstDueToA>** contains the following **InterestAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	649
	<b>ValueDate</b> <ValDt>	[1..1]	±		649
	<b>InterestMethod</b> <IntrstMtd>	[1..1]	CodeSet		650
	<b>InterestPeriod</b> <IntrstPrd>	[1..1]	±		650
	<b>InterestRate</b> <IntrstRate>	[0..1]	±		650
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	CodeSet		651
	<b>AppliedWithholdingTax</b> <ApldWhldgTax>	[0..1]	Indicator		654
	<b>CalculationMethod</b> <ClctnMtd>	[0..1]	CodeSet		654
	<b>CalculationFrequency</b> <ClctnFrqcy>	[0..1]	CodeSet		654
	<b>CollateralPurpose</b> <CollPurp>	[1..1]	±		655
	<b>OpeningCollateralBalance</b> <OpngCollBal>	[0..1]	±		655
	<b>ClosingCollateralBalance</b> <ClsgCollBal>	[1..1]	±		655
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		656
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	Text		656

#### 13.4.4.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [1..1]

*Definition:* Amount of money representing an interest payment.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 13.4.4.2 ValueDate <ValDt>

*Presence:* [1..1]

*Definition:* Agreed date for the interest payment.

**ValueDate <ValDt>** contains one of the following elements (see ["DateAndDateTime2Choice"](#) on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 13.4.4.3 InterestMethod <IntrstMtd>

*Presence:* [1..1]

*Definition:* Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

*Datatype:* ["InterestMethod1Code"](#) on page 931

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

#### 13.4.4.4 InterestPeriod <IntrstPrd>

*Presence:* [1..1]

*Definition:* Period for which the calculation has been performed.

**InterestPeriod <IntrstPrd>** contains the following elements (see ["DatePeriod2"](#) on page 812 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		812
	ToDate <ToDt>	[1..1]	Date		812

#### 13.4.4.5 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see "InterestRate1Choice" on page 881 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		881
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			881
	Index <Indx>	[1..1]	Text		881
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		881

#### 13.4.4.6 DayCountBasis <DayCntBsis>

*Presence:* [0..1]

*Definition:* Specifies the computation method of (accrued) interest of the security.

*Datatype:* "InterestComputationMethod2Code" on page 928

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days

CodeName	Name	Definition
		in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year

CodeName	Name	Definition
		(if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is

CodeName	Name	Definition
		assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

#### 13.4.4.7 AppliedWithholdingTax <ApldWhldgTax>

*Presence:* [0..1]

*Definition:* Amount or percentage of a cash distribution that will be withheld by a tax authority.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

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

#### 13.4.4.8 CalculationMethod <ClctnMtd>

*Presence:* [0..1]

*Definition:* Specifies whether the interest is simple or compounded.

*Datatype:* "[CalculationMethod1Code](#)" on page 914

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

#### 13.4.4.9 CalculationFrequency <ClctnFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the periodicity of the calculation of the interest.

*Datatype:* "[Frequency1Code](#)" on page 927

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.

CodeName	Name	Definition
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

#### 13.4.4.10 CollateralPurpose <CollPurp>

*Presence:* [1..1]

*Definition:* Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

**CollateralPurpose <CollPurp>** contains one of the following elements (see "[CollateralPurpose1Choice](#)" on page 844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		845
Or}	Proprietary <Prtry>	[1..1]	±		845

#### 13.4.4.11 OpeningCollateralBalance <OpngCollBal>

*Presence:* [0..1]

*Definition:* Provides details about the opening collateral balance.

**OpeningCollateralBalance <OpngCollBal>** contains the following elements (see "[CollateralBalance1](#)" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	787
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	787

#### 13.4.4.12 ClosingCollateralBalance <ClsgCollBal>

*Presence:* [1..1]

*Definition:* Provides details about the closing collateral balance.

**ClosingCollateralBalance <ClsgCollBal>** contains the following elements (see "[CollateralBalance1](#)" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	787
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	787

#### 13.4.4.13 StandardSettlementInstructions <StdSttlmInstrs>

*Presence:* [0..1]

*Definition:* Identifies the standard settlement instructions.

*Datatype:* "[Max140Text](#)" on page 941

#### 13.4.4.14 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Additionnal information related to interest request.

*Datatype:* "[Max210Text](#)" on page 941

### 13.4.5 InterestDueToB <IntrstDueToB>

*Presence:* [0..1]

*Definition:* Provides details on the interest amount due to party B.

**InterestDueToB <IntrstDueToB>** contains the following **InterestAmount3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[1..1]	Amount	C1, C6	657
	<b>ValueDate</b> <ValDt>	[1..1]	±		657
	<b>InterestMethod</b> <IntrstMtd>	[1..1]	CodeSet		657
	<b>InterestPeriod</b> <IntrstPrd>	[1..1]	±		657
	<b>InterestRate</b> <IntrstRate>	[0..1]	±		658
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	CodeSet		658
	<b>AppliedWithholdingTax</b> <ApldWhldgTax>	[0..1]	Indicator		661
	<b>CalculationMethod</b> <ClctnMtd>	[0..1]	CodeSet		661
	<b>CalculationFrequency</b> <ClctnFrqcy>	[0..1]	CodeSet		662
	<b>CollateralPurpose</b> <CollPurp>	[1..1]	±		662
	<b>OpeningCollateralBalance</b> <OpngCollBal>	[0..1]	±		662
	<b>ClosingCollateralBalance</b> <ClsgCollBal>	[1..1]	±		663
	<b>StandardSettlementInstructions</b> <StdSttlmInstrs>	[0..1]	Text		663
	<b>AdditionalInformation</b> <AddtlInf>	[0..1]	Text		663



### 13.4.5.1 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [1..1]

*Definition:* Amount of money representing an interest payment.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 13.4.5.2 ValueDate <ValDt>

*Presence:* [1..1]

*Definition:* Agreed date for the interest payment.

**ValueDate <ValDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

### 13.4.5.3 InterestMethod <IntrstMtd>

*Presence:* [1..1]

*Definition:* Indicates whether the interest will be settled in cash or rolled in the existing collateral balance.

*Datatype:* "InterestMethod1Code" on page 931

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

### 13.4.5.4 InterestPeriod <IntrstPrd>

*Presence:* [1..1]

*Definition:* Period for which the calculation has been performed.

**InterestPeriod <IntrstPrd>** contains the following elements (see ["DatePeriod2"](#) on page 812 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		812
	ToDate <ToDt>	[1..1]	Date		812

### 13.4.5.5 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

**InterestRate <IntrstRate>** contains one of the following elements (see ["InterestRate1Choice"](#) on page 881 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		881
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			881
	Index <Indx>	[1..1]	Text		881
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		881

### 13.4.5.6 DayCountBasis <DayCntBsis>

*Presence:* [0..1]

*Definition:* Specifies the computation method of (accrued) interest of the security.

*Datatype:* ["InterestComputationMethod2Code"](#) on page 928

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is

CodeName	Name	Definition
		assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued

CodeName	Name	Definition
		days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period

CodeName	Name	Definition
		is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

#### 13.4.5.7 AppliedWithholdingTax <ApIdWhldgTax>

*Presence:* [0..1]

*Definition:* Amount or percentage of a cash distribution that will be withheld by a tax authority.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

#### 13.4.5.8 CalculationMethod <ClctnMtd>

*Presence:* [0..1]

*Definition:* Specifies whether the interest is simple or compounded.

*Datatype:* "CalculationMethod1Code" on page 914

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.

CodeName	Name	Definition
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

### 13.4.5.9 CalculationFrequency <ClctnFrqcy>

*Presence:* [0..1]

*Definition:* Specifies the periodicity of the calculation of the interest.

*Datatype:* "Frequency1Code" on page 927

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

### 13.4.5.10 CollateralPurpose <CollPurp>

*Presence:* [1..1]

*Definition:* Specifies whether the collateral has been posted against the variation margin, the segregated independent amount or to cover any other risk defined with a proprietary code.

**CollateralPurpose <CollPurp>** contains one of the following elements (see "CollateralPurpose1Choice" on page 844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		845
Or}	Proprietary <Prtry>	[1..1]	±		845

### 13.4.5.11 OpeningCollateralBalance <OpngCollBal>

*Presence:* [0..1]

*Definition:* Provides details about the opening collateral balance.

**OpeningCollateralBalance <OpngCollBal>** contains the following elements (see "[CollateralBalance1](#)" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	787
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	787

#### 13.4.5.12 ClosingCollateralBalance <ClsgCollBal>

*Presence:* [1..1]

*Definition:* Provides details about the closing collateral balance.

**ClosingCollateralBalance <ClsgCollBal>** contains the following elements (see "[CollateralBalance1](#)" on page 787 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	787
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	787

#### 13.4.5.13 StandardSettlementInstructions <StdSttlmInstrs>

*Presence:* [0..1]

*Definition:* Identifies the standard settlement instructions.

*Datatype:* "[Max140Text](#)" on page 941

#### 13.4.5.14 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Additionnal information related to interest request.

*Datatype:* "[Max210Text](#)" on page 941

### 13.4.6 InterestResponse <IntrstRspn>

*Presence:* [1..1]

*Definition:* Provides details on the response to the interest payment request.

**InterestResponse <IntrstRspn>** contains the following **InterestResponse1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ResponseType</b> <RspnTp>	[1..1]	CodeSet		664
	<b>RejectionReason</b> <RjctnRsn>	[0..1]	±		664
	<b>RejectionReasonInformation</b> <RjctnRsnInf>	[0..1]	Text		664
	<b>InterestPaymentRequestIdentification</b> <IntrstPmtReqId>	[1..1]	Text		664

### 13.4.6.1 ResponseType <RspnTp>

*Presence:* [1..1]

*Definition:* Provides the type of the response, either accepted or rejected.

*Datatype:* "Status4Code" on page 935

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.
PACK	Accepted	Instruction has been accepted and is validated for further processing.

### 13.4.6.2 RejectionReason <RjctnRsn>

*Presence:* [0..1]

*Definition:* Provides a reason for rejection identified using a code or a proprietary format.

**RejectionReason <RjctnRsn>** contains one of the following elements (see "RejectionReason21FormatChoice" on page 908 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		908
Or}	Proprietary <Prtry>	[1..1]	±		908

### 13.4.6.3 RejectionReasonInformation <RjctnRsnInf>

*Presence:* [0..1]

*Definition:* Provides additional information on the rejection reason.

*Datatype:* "Max140Text" on page 941

### 13.4.6.4 InterestPaymentRequestIdentification <IntrstPmtReqId>

*Presence:* [1..1]

*Definition:* Provides the reference to the interest payment request.

*Datatype:* "Max35Text" on page 942

## 13.4.7 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C7 "SupplementaryDataRule"



**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

#### Constraints

- **SupplementaryDataRule**

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

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## 14.1 MessageDefinition Functionality

### Scope

The InterestPaymentStatement message is sent by either the collateral giver or its collateral manager to the collateral taker or its collateral manager. It is used to report the interest amounts calculated based on the effective posted collateral amount, over a specific period of time agreed by both parties.

The message definition is intended for use with the ISO20022 Business Application Header.

### Usage

The InterestPaymentStatement message is used for reporting the interest per period on collateral held.

### Outline

The InterestPaymentStatementV05 MessageDefinition is composed of 7 MessageBuildingBlocks:

A. TransactionIdentification

Unambiguous identification of the transaction as know by the instructing party.

B. Agreement

Agreement details for the over the counter market.

C. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

D. StatementParameters

Provides general information on the report such as the statement identification.

E. Pagination

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

F. InterestStatement

Provides details on the interest statement.

G. SupplementaryData

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

## 14.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <IntrstPmtStmnt>	[1..1]			
	<b>TransactionIdentification</b> <TxId>	[1..1]	Text		670
	<b>Agreement</b> <Agrmt>	[0..1]			670
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		670
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		670
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		670
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C1	670
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		671
	<b>Obligation</b> <Oblgtn>	[1..1]		C4, C6	671
	<b>PartyA</b> <PtyA>	[1..1]			673
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	673
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		673
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			674
	<b>Name</b> <Nm>	[1..1]	Text		674
	<b>Address</b> <Adr>	[1..1]	±		674
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			674
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	675
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		675
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			675
	<b>Name</b> <Nm>	[1..1]	Text		676
	<b>Address</b> <Adr>	[1..1]	±		676
	<b>PartyB</b> <PtyB>	[1..1]			676
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	676
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		677
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			677
	<b>Name</b> <Nm>	[1..1]	Text		677
	<b>Address</b> <Adr>	[1..1]	±		677
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			678
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	678
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		678

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			679
	<b>Name</b> <Nm>	[1..1]	Text		679
	<b>Address</b> <Adr>	[1..1]	±		679
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		679
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		680
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		680
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		682
	<b>StatementParameters</b> <StmntParams>	[1..1]	±		682
	<b>Pagination</b> <Pgntn>	[0..1]	±		682
	<b>InterestStatement</b> <IntrstStmnt>	[1..1]			683
	<b>InterestPeriod</b> <IntrstPrd>	[1..1]	±		683
	<b>TotalInterestAmountDueToA</b> <TtlIntrstAmtDueToA>	[0..1]	Amount	C1, C9	684
	<b>TotalInterestAmountDueToB</b> <TtlIntrstAmtDueToB>	[0..1]	Amount	C1, C9	684
	<b>ValueDate</b> <ValDt>	[1..1]	Date		685
	<b>InterestPaymentRequestIdentification</b> <IntrstPmtReqId>	[0..1]	Text		685
	<b>InterestCalculation</b> <IntrstClctn>	[0..*]		C5, C7	685
	<b>CalculationDate</b> <ClctnDt>	[1..1]	Date		686
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		686
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		686
	<b>EffectivePrincipalAmount</b> <FctvPrncplAmt>	[1..1]	±		686
	<b>PrincipalAmount</b> <PrncplAmt>	[0..1]	±		687
	<b>MovementAmount</b> <MvmntAmt>	[0..1]	±		687
	<b>NumberOfDays</b> <NbOfDays>	[0..1]	Quantity		687
	<b>EffectiveRate</b> <FctvRate>	[1..1]	Rate		687
	<b>InterestRate</b> <IntrstRate>	[0..1]	Rate		687
	<b>Spread</b> <Sprd>	[0..1]	Rate		688
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[1..1]	±		688
	<b>AggregatedInterestAmount</b> <AggtIntrstAmt>	[0..1]	Amount	C1, C9	688
	<b>SupplementaryData</b> <SplmntryData>	[0..*]	±	C11	688

## 14.3 Constraints

### C1 **ActiveCurrency**

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

### C2 **ActiveOrHistoricCurrency**

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

### C3 **AnyBIC**

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

### C4 **CollateralAccountOrBlockchainAddress1Rule**

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

### C5 **CollateralAccountOrBlockchainAddress1Rule**

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

### C6 **CollateralAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

### C7 **CollateralAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

### C8 **Country**

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

### C9 **CurrencyAmount**

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

Note: The decimal separator is a dot.

### C10 **CurrencyAmount**

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

Note: The decimal separator is a dot.

### C11 **SupplementaryDataRule**

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

## 14.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 14.4.1 TransactionIdentification <TxId>

*Presence:* [1..1]

*Definition:* Unambiguous identification of the transaction as know by the instructing party.

*Datatype:* "Max35Text" on page 942

### 14.4.2 Agreement <Agrmt>

*Presence:* [0..1]

*Definition:* Agreement details for the over the counter market.

**Agreement <Agrmt>** contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		670
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		670
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		670
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C1	670
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		671

#### 14.4.2.1 AgreementDetails <AgrmtDtls>

*Presence:* [1..1]

*Definition:* Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

*Datatype:* "Max140Text" on page 941

#### 14.4.2.2 AgreementIdentification <AgrmtId>

*Presence:* [0..1]

*Definition:* Common reference to the agreement between the two counterparties.

*Datatype:* "Max140Text" on page 941

#### 14.4.2.3 AgreementDate <AgrmtDt>

*Presence:* [1..1]

*Definition:* Date on which the collateral agreement was signed.

*Datatype:* "ISODate" on page 937

#### 14.4.2.4 BaseCurrency <BaseCcy>

*Presence:* [1..1]

*Definition:* Denomination currency as specified in the collateral agreement.

*Impacted by:* C1 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 913

#### Constraints

- **ActiveCurrency**

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

#### 14.4.2.5 AgreementFramework <AgrmtFrmwk>

*Presence:* [0..1]

*Definition:* Specifies the underlying master agreement.

**AgreementFramework <AgrmtFrmwk>** contains one of the following elements (see "AgreementFramework1Choice" on page 846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		846
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		846

#### 14.4.3 Obligation <Oblgtn>

*Presence:* [1..1]

*Definition:* Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

*Impacted by:* C4 "CollateralAccountOrBlockChainAddress1Rule", C6 "CollateralAccountOrBlockChainAddress2Rule"

**Obligation <Oblgtn>** contains the following **Obligation9** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyA</b> <PtyA>	[1..1]			673
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	673
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		673
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			674
	<b>Name</b> <Nm>	[1..1]	Text		674
	<b>Address</b> <Adr>	[1..1]	±		674
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			674
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	675
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		675
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			675
	<b>Name</b> <Nm>	[1..1]	Text		676
	<b>Address</b> <Adr>	[1..1]	±		676
	<b>PartyB</b> <PtyB>	[1..1]			676
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	676
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		677
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			677
	<b>Name</b> <Nm>	[1..1]	Text		677
	<b>Address</b> <Adr>	[1..1]	±		677
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			678
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	678
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		678
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			679
	<b>Name</b> <Nm>	[1..1]	Text		679
	<b>Address</b> <Adr>	[1..1]	±		679
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		679
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWllt>	[0..1]	±		680
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		680
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		682



**Constraints**

- **CollateralAccountOrBlockchainAddress1Rule**

If CollateralAccountIdentification is present, BlockchainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

- **CollateralAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockchainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

**14.4.3.1 PartyA <PtyA>**

*Presence:* [1..1]

*Definition:* Defines one of the entities associated with the collateral agreement.

**PartyA <PtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	673
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		673
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			674
	<b>Name</b> <Nm>	[1..1]	Text		674
	<b>Address</b> <Adr>	[1..1]	±		674

**14.4.3.1.1 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

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

**14.4.3.1.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 14.4.3.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		674
	<b>Address</b> <Adr>	[1..1]	±		674

##### 14.4.3.1.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 14.4.3.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 14.4.3.2 ServicingPartyA <SvcgPtyA>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party A and that offers collateral management services.

**ServicingPartyA <SvcgPtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	675
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		675
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			675
	<b>Name</b> <Nm>	[1..1]	Text		676
	<b>Address</b> <Adr>	[1..1]	±		676

#### 14.4.3.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

#### 14.4.3.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 14.4.3.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		676
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		676

#### 14.4.3.2.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 14.4.3.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 14.4.3.3 PartyB <PtyB>

*Presence:* [1..1]

*Definition:* Defines the other entity associated with the collateral agreement.

**PartyB <PtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC &lt;AnyBIC&gt;</b>	[1..1]	IdentifierSet	C3	676
Or	<b>ProprietaryIdentification &lt;PrtryId&gt;</b>	[1..1]	±		677
Or}	<b>NameAndAddress &lt;NmAndAdr&gt;</b>	[1..1]			677
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		677
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		677

#### 14.4.3.3.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 14.4.3.3.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 14.4.3.3.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		677
	<b>Address</b> <Adr>	[1..1]	±		677

##### 14.4.3.3.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

##### 14.4.3.3.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 14.4.3.4 ServicingPartyB <SvcgPtyB>

*Presence:* [0..1]

*Definition:* Specifies the party that is acting on behalf of party B and that offers collateral management services.

**ServicingPartyB <SvcgPtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C3	678
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		678
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			679
	<b>Name</b> <Nm>	[1..1]	Text		679
	<b>Address</b> <Adr>	[1..1]	±		679

##### 14.4.3.4.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C3 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

##### 14.4.3.4.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 14.4.3.4.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		679
	<b>Address</b> <Adr>	[1..1]	±		679

##### 14.4.3.4.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "[Max70Text](#)" on page 943

##### 14.4.3.4.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "[PostalAddress2](#)" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 14.4.3.5 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 14.4.3.6 BlockChainAddressOrWallet <BlickChainAdrOrWilt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "BlockChainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 14.4.3.7 ExposureType <XpsrTp>

*Presence:* [0..1]

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

*Datatype:* "ExposureType11Code" on page 922

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where



CodeName	Name	Definition
		one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

CodeName	Name	Definition
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

#### 14.4.3.8 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Indicates the close of business date on which the initiating party is valuing the margin call.

**ValuationDate <ValtnDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 14.4.4 StatementParameters <StmntParams>

*Presence:* [1..1]

*Definition:* Provides general information on the report such as the statement identification.

**StatementParameters <StmntParams>** contains the following elements (see "[Statement85](#)" on page 839 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementIdentification <StmntId>	[1..1]	Text		839
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		839
	Frequency <Frqcy>	[1..1]	CodeSet		839
	StatementDateTime <StmntDtTm>	[1..1]	±		840

#### 14.4.5 Pagination <Pgntn>

*Presence:* [0..1]

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

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		844
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		844

## 14.4.6 InterestStatement <IntrstStmt>

*Presence:* [1..1]

*Definition:* Provides details on the interest statement.

**InterestStatement <IntrstStmt>** contains the following **InterestStatement5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>InterestPeriod</b> <IntrstPrd>	[1..1]	±		683
	<b>TotalInterestAmountDueToA</b> <TtlIntrstAmtDueToA>	[0..1]	Amount	C1, C9	684
	<b>TotalInterestAmountDueToB</b> <TtlIntrstAmtDueToB>	[0..1]	Amount	C1, C9	684
	<b>ValueDate</b> <ValDt>	[1..1]	Date		685
	<b>InterestPaymentRequestIdentification</b> <IntrstPmtReqlId>	[0..1]	Text		685
	<b>InterestCalculation</b> <IntrstClctn>	[0..*]		C5, C7	685
	<b>CalculationDate</b> <ClctnDt>	[1..1]	Date		686
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		686
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		686
	<b>EffectivePrincipalAmount</b> <FctvPrncplAmt>	[1..1]	±		686
	<b>PrincipalAmount</b> <PrncplAmt>	[0..1]	±		687
	<b>MovementAmount</b> <MvmntAmt>	[0..1]	±		687
	<b>NumberOfDays</b> <NbOfDays>	[0..1]	Quantity		687
	<b>EffectiveRate</b> <FctvRate>	[1..1]	Rate		687
	<b>InterestRate</b> <IntrstRate>	[0..1]	Rate		687
	<b>Spread</b> <Sprd>	[0..1]	Rate		688
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[1..1]	±		688
	<b>AggregatedInterestAmount</b> <AggtdIntrstAmt>	[0..1]	Amount	C1, C9	688

### 14.4.6.1 InterestPeriod <IntrstPrd>

*Presence:* [1..1]

*Definition:* Provides the period during which the interest rate has been applied.

**InterestPeriod <IntrstPrd>** contains the following elements (see "DatePeriod2" on page 812 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		812
	ToDate <ToDt>	[1..1]	Date		812

#### 14.4.6.2 TotalInterestAmountDueToA <TtlIntrstAmtDueToA>

*Presence:* [0..1]

*Definition:* Provides the total amount of interest that is due to partyA.

*Impacted by:* C1 "ActiveCurrency", C9 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 14.4.6.3 TotalInterestAmountDueToB <TtlIntrstAmtDueToB>

*Presence:* [0..1]

*Definition:* Provides the total amount of interest that is due to partyB.

*Impacted by:* C1 "ActiveCurrency", C9 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**14.4.6.4 ValueDate <ValDt>***Presence:* [1..1]*Definition:* Indicates the value date of the interest statement.*Datatype:* "ISODate" on page 937**14.4.6.5 InterestPaymentRequestIdentification <IntrstPmtReqId>***Presence:* [0..1]*Definition:* Provides the reference to the interest payment request.*Datatype:* "Max35Text" on page 942**14.4.6.6 InterestCalculation <IntrstClctn>***Presence:* [0..\*]*Definition:* Provides the details of the interest calculation.*Impacted by:* C5 "CollateralAccountOrBlockChainAddress1Rule", C7 "CollateralAccountOrBlockChainAddress2Rule"**InterestCalculation <IntrstClctn>** contains the following **InterestCalculation5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CalculationDate</b> <ClctnDt>	[1..1]	Date		686
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		686
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		686
	<b>EffectivePrincipalAmount</b> <FctvPrncplAmt>	[1..1]	±		686
	<b>PrincipalAmount</b> <PrncplAmt>	[0..1]	±		687
	<b>MovementAmount</b> <MvmntAmt>	[0..1]	±		687
	<b>NumberOfDays</b> <NbOfDays>	[0..1]	Quantity		687
	<b>EffectiveRate</b> <FctvRate>	[1..1]	Rate		687
	<b>InterestRate</b> <IntrstRate>	[0..1]	Rate		687
	<b>Spread</b> <Sprd>	[0..1]	Rate		688
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[1..1]	±		688
	<b>AggregatedInterestAmount</b> <AggtdIntrstAmt>	[0..1]	Amount	C1, C9	688

**Constraints**

- CollateralAccountOrBlockChainAddress1Rule**

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True  
/BlockchainAddressOrWallet Must be absent

- **CollateralAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, CollateralAccountIdentification must be absent.

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

#### 14.4.6.6.1 CalculationDate <ClctnDt>

*Presence:* [1..1]

*Definition:* Indicates the calculation date of the interest amount.

*Datatype:* "ISODate" on page 937

#### 14.4.6.6.2 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides the identification of the collateral account.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 14.4.6.6.3 BlockchainAddressOrWallet <BlckChainAdrOrWlIt>

*Presence:* [0..1]

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

**BlockchainAddressOrWallet <BlckChainAdrOrWlIt>** contains the following elements (see "BlockchainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 14.4.6.6.4 EffectivePrincipalAmount <FctvPrncplAmt>

*Presence:* [1..1]

*Definition:* Provides the collateral amount used to calculate the interest amount and includes debit/short or credit/long positions.

**EffectivePrincipalAmount <FctvPrncplAmt>** contains the following elements (see "[AmountAndDirection20](#)" on page 786 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C4, C6	786
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		787

#### 14.4.6.6.5 PrincipalAmount <PrncplAmt>

*Presence:* [0..1]

*Definition:* Provides the collateral amount posted before taking into account the collateral movement amount.

**PrincipalAmount <PrncplAmt>** contains the following elements (see "[AmountAndDirection20](#)" on page 786 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C4, C6	786
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		787

#### 14.4.6.6.6 MovementAmount <MvmntAmt>

*Presence:* [0..1]

*Definition:* Provides the additional amount of collateral posted between two calculation dates.

**MovementAmount <MvmntAmt>** contains the following elements (see "[AmountAndDirection20](#)" on page 786 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C4, C6	786
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		787

#### 14.4.6.6.7 NumberOfDays <NbOfDays>

*Presence:* [0..1]

*Definition:* Indicates the number of days for the calculation of the interest.

*Datatype:* "Number" on page 939

#### 14.4.6.6.8 EffectiveRate <FctvRate>

*Presence:* [1..1]

*Definition:* Specifies the percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

*Datatype:* "PercentageRate" on page 940

#### 14.4.6.6.9 InterestRate <IntrstRate>

*Presence:* [0..1]

*Definition:* Specifies the percentage charged for the use of an amount of money, usually expressed at an annual rate. The interest rate is the ratio of the amount of interest paid during a certain period of time compared to the principal amount of the interest bearing financial instrument.

*Datatype:* "PercentageRate" on page 940

#### 14.4.6.6.10 Spread <Sprd>

*Presence:* [0..1]

*Definition:* Indicates the differences in interest rates.

*Datatype:* "PercentageRate" on page 940

#### 14.4.6.6.11 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [1..1]

*Definition:* Specifies the amount of money representing an interest payment.

**AccruedInterestAmount <AcrdIntrstAmt>** contains the following elements (see "AmountAndDirection20" on page 786 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C4, C6	786
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		787

#### 14.4.6.6.12 AggregatedInterestAmount <AggtdIntrstAmt>

*Presence:* [0..1]

*Definition:* Specifies the total amount of money representing an interest payment.

*Impacted by:* C1 "ActiveCurrency", C9 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

### 14.4.7 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

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

*Impacted by:* C11 "SupplementaryDataRule"



**SupplementaryData <SplmtryData>** contains the following elements (see "[SupplementaryData1](#)" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

#### Constraints

- **SupplementaryDataRule**

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

# 15      **colr.016.001.05**

## **CollateralAndExposureReportV05**

### 15.1    **MessageDefinition Functionality**

#### Scope

The CollateralAndExposureReport message is sent by:

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

The message definition is intended for use with the ISO20022 Business Application Header.

#### Usage

The CollateralAndExposureReport message is used to provide the details of the valuation of the collateral, that is, the valuation of securities collateral, cash collateral or other type of collateral, posted at a specific calculation date.

#### Outline

The CollateralAndExposureReportV05 MessageDefinition is composed of 6 MessageBuildingBlocks:

##### A. ReportParameters

Provides information about the report such as the report identification, the report date and time or the report frequency.

##### B. Pagination

Specifies the page number and an indicator of whether it is the only or last page, or if there are additional pages.

##### C. Obligation

Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

##### D. Agreement

Agreement details for the over the counter market.

##### E. CollateralReport

Details of the collateral.

##### F. SupplementaryData

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

## 15.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <CollAndXpsrRpt>	[1..1]			
	<b>ReportParameters</b> <RptParams>	[1..1]			697
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		698
	<b>ReportDateAndTime</b> <RptDtAndTm>	[1..1]	±		698
	<b>Frequency</b> <Frqcy>	[1..1]	CodeSet		698
	<b>ReportCurrency</b> <RptCcy>	[1..1]	CodeSet	C4	698
	<b>CalculationDate</b> <ClctnDt>	[0..1]	DateTime		699
	<b>Pagination</b> <Pgntn>	[0..1]	±		699
	<b>Obligation</b> <Oblgtn>	[1..1]		C7, C8	699
	<b>PartyA</b> <PtyA>	[1..1]			701
	<b>Identification</b> <Id>	[1..1]			701
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	702
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		702
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			702
	<b>Name</b> <Nm>	[1..1]	Text		703
	<b>Address</b> <Adr>	[1..1]	±		703
	<b>CCPMemberType</b> <CCPMmbTp>	[0..1]	CodeSet		703
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			703
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	704
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		704
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			704
	<b>Name</b> <Nm>	[1..1]	Text		705
	<b>Address</b> <Adr>	[1..1]	±		705
	<b>PartyB</b> <PtyB>	[1..1]			705
	<b>Identification</b> <Id>	[1..1]			706
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	706
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		706
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			706
	<b>Name</b> <Nm>	[1..1]	Text		707
	<b>Address</b> <Adr>	[1..1]	±		707

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CCPMemberType</b> <CCPMmbTp>	[0..1]	CodeSet		707
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			707
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	708
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		708
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			708
	<b>Name</b> <Nm>	[1..1]	Text		709
	<b>Address</b> <Adr>	[1..1]	±		709
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		709
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		709
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		710
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		711
	<b>Agreement</b> <Agrmt>	[0..1]			712
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		712
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		712
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		712
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C4	712
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		713
	<b>CollateralReport</b> <CollRpt>	[1..*]		C1, C2, C3	713
	<b>AccountIdentification</b> <AcctId>	[0..1]	±		717
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		718
	<b>ReportSummary</b> <RptSummry>	[1..1]			718
	<b>ExposedAmountPartyA</b> <XpsdAmtPtyA>	[0..1]	Amount	C4, C10	719
	<b>ExposedAmountPartyB</b> <XpsdAmtPtyB>	[0..1]	Amount	C4, C10	720
	<b>ExposureType</b> <XpsrTp>	[1..1]	CodeSet		720
	<b>TotalValueOfCollateral</b> <TtlValOfColl>	[1..1]	Amount	C4, C10	722
	<b>NetExcessDeficit</b> <NetXcssDfcit>	[0..1]	Amount	C4, C10	723
	<b>NetExcessDeficitIndicator</b> <NetXcssDfcitInd>	[0..1]	CodeSet		723
	<b>ValuationDateTime</b> <ValtnDtTm>	[1..1]	DateTime		723
	<b>RequestedSettlementDate</b> <ReqdSttlmDt>	[0..1]	Date		724
	<b>SummaryDetails</b> <SummryDtls>	[0..1]			724
	<b>ThresholdAmount</b> <ThrshldAmt>	[0..1]	Amount	C4, C10	724

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ThresholdType</b> <ThrshldTp>	[0..1]	CodeSet		725
	<b>PreHaircutCollateralValue</b> <PreHrcutCollVal>	[0..1]	Amount	C4, C10	725
	<b>AdjustedExposure</b> <AdjstdXpsr>	[0..1]	Amount	C4, C10	725
	<b>CollateralRequired</b> <CollReqrd>	[0..1]	Amount	C4, C10	726
	<b>ReturnExcessCashAndCollateralCurrency</b> <RtrXcssCshAndCollCcy>	[0..*]			726
	<b>ReturnExcessCashType</b> <RtrXcssCshTp>	[1..1]			727
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		727
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		727
	<b>CashCollateralCurrency</b> <CshCollCcy>	[1..1]	CodeSet	C5	727
	<b>MinimumTransferAmount</b> <MinTrfAmt>	[0..1]	Amount	C4, C10	728
	<b>RoundingAmount</b> <RndgAmt>	[0..1]	Amount	C4, C10	728
	<b>PreviousExposureValue</b> <PrvsXpsrVal>	[0..1]	Amount	C4, C10	728
	<b>PreviousCollateralValue</b> <PrvsCollVal>	[0..1]	Amount	C4, C10	729
	<b>TotalPendingIncomingCollateral</b> <TtlPdgIncmgColl>	[0..1]	Amount	C4, C10	729
	<b>TotalPendingOutgoingCollateral</b> <TtlPdgOutgngColl>	[0..1]	Amount	C4, C10	730
	<b>TotalAccruedInterestAmount</b> <TtlAcrdIntrstAmt>	[0..1]	Amount	C4, C10	730
	<b>TotalFees</b> <TtlFees>	[0..1]	Amount	C4, C10	730
	<b>CollateralValuation</b> <CollValtn>	[0..*]			731
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		734
	<b>CollateralType</b> <CollTp>	[1..1]	CodeSet		734
	<b>CollateralDirection</b> <CollDrctn>	[0..1]	CodeSet		735
	<b>SettlementStatus</b> <SttlmSts>	[1..1]	CodeSet		735
	<b>AppliedExcessIndicator</b> <ApldXcssInd>	[0..1]	CodeSet		736
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity		736
	<b>ValuationAmounts</b> <ValtnAmts>	[1..1]			736
	<b>CollateralAmount</b> <CollAmt>	[1..1]	Amount	C4, C10	736
	<b>ReportedCurrencyAndAmount</b> <RptdCcyAndAmt>	[1..1]	Amount	C4, C10	737
	<b>MarketValueAmount</b> <MktValAmt>	[1..1]	Amount	C4, C10	737
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	Amount	C4, C10	738
	<b>FeesAndCommissions</b> <FeesAndComssns>	[0..1]	Amount	C4, C10	738
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	CodeSet		738

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		741
	<b>CurrencyHaircut</b> <CcyHrcut>	[0..1]	Rate		742
	<b>AdjustedRate</b> <AdjstdRate>	[0..1]	Rate		742
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..1]		C17, C19	742
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		744
	<b>SecurityIdentification</b> <Sctyld>	[1..1]	±	C11, C12, C14, C15, C16	744
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		745
	<b>CollateralOwnership</b> <CollOwnrsh>	[0..1]			745
	<b>Proprietary</b> <Prtry>	[1..1]	Indicator		745
	<b>ClientName</b> <ClntNm>	[0..1]			746
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	746
Or	<b>ProprietaryIdentification</b> <Prtryld>	[1..1]	±		746
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			747
	<b>Name</b> <Nm>	[1..1]	Text		747
	<b>Address</b> <Adr>	[1..1]	±		747
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		747
	<b>Quantity</b> <Qty>	[1..1]	±	C13	747
	<b>BlockedQuantity</b> <BlckdQty>	[0..1]	±	C13	748
	<b>Price</b> <Pric>	[0..1]	±		748
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C4, C10	749
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		749
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C4, C10	749
	<b>ValueDate</b> <ValDt>	[0..1]	Date		750
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		750
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		750
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		750
	<b>CashCollateral</b> <CshColl>	[0..1]	±		751
	<b>OtherCollateral</b> <OthrColl>	[0..1]		C18, C20	751
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		753

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		753
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C4, C10	753
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C4, C10	754
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			754
	<b>Description</b> <Desc>	[1..1]	Text		754
	<b>Quantity</b> <Qty>	[0..1]	±	C13	754
	<b>CollateralOwnership</b> <CollOwnrsh>	[0..1]			755
	<b>Proprietary</b> <Prtry>	[1..1]	Indicator		755
	<b>ClientName</b> <ClntNm>	[0..1]			755
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	756
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		756
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			756
	<b>Name</b> <Nm>	[1..1]	Text		757
	<b>Address</b> <Adr>	[1..1]	±		757
	<b>IssueDate</b> <IsseDt>	[0..1]	±		757
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		757
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		758
	<b>Issuer</b> <Issr>	[0..1]			758
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	758
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		759
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			759
	<b>Name</b> <Nm>	[1..1]	Text		759
	<b>Address</b> <Adr>	[1..1]	±		759
	<b>BlockedQuantity</b> <BlckdQty>	[0..1]	±	C13	760
	<b>ValueDate</b> <ValDt>	[0..1]	Date		760
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		760
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C4, C10	760
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		761
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C4, C10	761
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		761
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		762

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BlockChainAddressOrWallet</b> <BkChnAdrOrWlt>	[0..1]	±		762
	<b>SupplementaryData</b> <SplmtryData>	[0..*]	±	C21	762

## 15.3 Constraints

### C1 AccountIdentificationOrBlockChainAddress1Rule

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

### C2 AccountIdentificationOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

### C3 AccountIdentificationOrBlockChainAddress3Rule

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

### C4 ActiveCurrency

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

### C5 ActiveOrHistoricCurrency

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

### C6 AnyBIC

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

### C7 CollateralAccountOrBlockChainAddress1Rule

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

### C8 CollateralAccountOrBlockChainAddress2Rule

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

### C9 Country

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

### C10 CurrencyAmount

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

Note: The decimal separator is a dot.



**C11 DescriptionPresenceRule**

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

**C12 DescriptionUsageRule**

Description must be used alone as the last resort.

**C13 DigitalTokenUnitUsageRule**

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

**C14 ISINGuideline**

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

**C15 ISINPresenceRule**

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

**C16 OtherIdentificationPresenceRule**

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

**C17 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C18 SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

**C19 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C20 SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

**C21 SupplementaryDataRule**

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

## 15.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 15.4.1 ReportParameters <RptParams>

*Presence:* [1..1]

*Definition:* Provides information about the report such as the report identification, the report date and time or the report frequency.

**ReportParameters <RptParams>** contains the following **ReportParameters6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReportIdentification</b> <RptId>	[1..1]	Text		698
	<b>ReportDateAndTime</b> <RptDtAndTm>	[1..1]	±		698
	<b>Frequency</b> <Frqcy>	[1..1]	CodeSet		698
	<b>ReportCurrency</b> <RptCcy>	[1..1]	CodeSet	C4	698
	<b>CalculationDate</b> <ClctnDt>	[0..1]	DateTime		699

#### 15.4.1.1 ReportIdentification <RptId>

*Presence:* [1..1]

*Definition:* Unique identification of the report.

*Datatype:* "Max35Text" on page 942

#### 15.4.1.2 ReportDateAndTime <RptDtAndTm>

*Presence:* [1..1]

*Definition:* Date (and time) at which the report was created.

**ReportDateAndTime <RptDtAndTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 15.4.1.3 Frequency <Frqcy>

*Presence:* [1..1]

*Definition:* Frequency of the report.

*Datatype:* "EventFrequency6Code" on page 921

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

#### 15.4.1.4 ReportCurrency <RptCcy>

*Presence:* [1..1]

*Definition:* Currency used for the calculation of the guarantee fund.

*Impacted by:* C4 "ActiveCurrency"

*Datatype:* "ActiveCurrencyCode" on page 913

**Constraints**

- **ActiveCurrency**

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

**15.4.1.5 CalculationDate <ClctnDt>**

*Presence:* [0..1]

*Definition:* Date of calculation of the deficit (if any).

*Datatype:* "ISODatetime" on page 937

**15.4.2 Pagination <Pgntn>**

*Presence:* [0..1]

*Definition:* Specifies the page number and an indicator of whether it is the only or last page, or if there are additional pages.

**Pagination <Pgntn>** contains the following elements (see "Pagination1" on page 844 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		844
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		844

**15.4.3 Obligation <Oblgtn>**

*Presence:* [1..1]

*Definition:* Provides information like the identification of the party or parties associated with the collateral agreement, the exposure type and the valuation date.

*Impacted by:* C7 "CollateralAccountOrBlockChainAddress1Rule", C8 "CollateralAccountOrBlockChainAddress2Rule"

**Obligation <Oblgtn>** contains the following **Obligation11** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>PartyA</b> <PtyA>	[1..1]			701
	<b>Identification</b> <Id>	[1..1]			701
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	702
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		702
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			702
	<b>Name</b> <Nm>	[1..1]	Text		703
	<b>Address</b> <Adr>	[1..1]	±		703
	<b>CCPMemberType</b> <CCPMmbTp>	[0..1]	CodeSet		703
	<b>ServicingPartyA</b> <SvcgPtyA>	[0..1]			703
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	704
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		704
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			704
	<b>Name</b> <Nm>	[1..1]	Text		705
	<b>Address</b> <Adr>	[1..1]	±		705
	<b>PartyB</b> <PtyB>	[1..1]			705
	<b>Identification</b> <Id>	[1..1]			706
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	706
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		706
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			706
	<b>Name</b> <Nm>	[1..1]	Text		707
	<b>Address</b> <Adr>	[1..1]	±		707
	<b>CCPMemberType</b> <CCPMmbTp>	[0..1]	CodeSet		707
	<b>ServicingPartyB</b> <SvcgPtyB>	[0..1]			707
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	708
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		708
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			708
	<b>Name</b> <Nm>	[1..1]	Text		709
	<b>Address</b> <Adr>	[1..1]	±		709
	<b>CollateralAccountIdentification</b> <CollAcctId>	[0..1]	±		709
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		709
	<b>ExposureType</b> <XpsrTp>	[0..1]	CodeSet		710

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ValuationDate</b> <ValtnDt>	[1..1]	±		711

**Constraints**

- **CollateralAccountOrBlockChainAddress1Rule**

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/CollateralAccountIdentification is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **CollateralAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/CollateralAccountIdentification Must be absent

**15.4.3.1 PartyA <PtyA>**

*Presence:* [1..1]

*Definition:* One of the entities associated with the collateral agreement and type of the CCP membership type where the counterparty is a CCP.

**PartyA <PtyA>** contains the following **PartyIdentification242** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification</b> <Id>	[1..1]			701
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	702
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		702
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			702
	<b>Name</b> <Nm>	[1..1]	Text		703
	<b>Address</b> <Adr>	[1..1]	±		703
	<b>CCPMemberType</b> <CCPMmbTp>	[0..1]	CodeSet		703

**15.4.3.1.1 Identification <Id>**

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	702
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		702
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			702
	<b>Name</b> <Nm>	[1..1]	Text		703
	<b>Address</b> <Adr>	[1..1]	±		703

#### 15.4.3.1.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

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

#### 15.4.3.1.1.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 15.4.3.1.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		703
	<b>Address</b> <Adr>	[1..1]	±		703

#### 15.4.3.1.1.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 15.4.3.1.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 15.4.3.1.2 CCPMemberType <CCPMmbTp>

*Presence:* [0..1]

*Definition:* Type of membership the collateral provider holds with the CCP.

*Datatype:* "CCPMemberType1Code" on page 914

CodeName	Name	Definition
ACMB	AgentClearingMember	Agent Clearing Member.
CCPX	ClearingHouse	Clearing House.
DCMB	DirectClearingMember	Direct Clearing Member.
FCMC	FuturesCommissionMerchant	Futures Commission Merchant.
GCMB	GeneralClearingMember	General Clearing Member.
SCMB	SponsoredClearingMember	Sponsored Clearing Member.

#### 15.4.3.2 ServicingPartyA <SvcgPtyA>

*Presence:* [0..1]

*Definition:* Party that is acting on behalf of party A and that offers collateral management services.

**ServicingPartyA <SvcgPtyA>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	704
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		704
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			704
	<b>Name</b> <Nm>	[1..1]	Text		705
	<b>Address</b> <Adr>	[1..1]	±		705

#### 15.4.3.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

#### 15.4.3.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 15.4.3.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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



**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		705
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		705

#### 15.4.3.2.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 15.4.3.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 15.4.3.3 PartyB <PtyB>

*Presence:* [1..1]

*Definition:* Other entity associated with the collateral agreement and type of the CCP membership type where the counterparty is a CCP.

**PartyB <PtyB>** contains the following **PartyIdentification242** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Identification &lt;Id&gt;</b>	[1..1]			706
{Or	<b>AnyBIC &lt;AnyBIC&gt;</b>	[1..1]	IdentifierSet	C6	706
Or	<b>ProprietaryIdentification &lt;PrtryId&gt;</b>	[1..1]	±		706
Or}	<b>NameAndAddress &lt;NmAndAdr&gt;</b>	[1..1]			706
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		707
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		707
	<b>CCPMemberType &lt;CCPMmbTp&gt;</b>	[0..1]	CodeSet		707

**15.4.3.3.1 Identification <Id>***Presence:* [1..1]*Definition:* Identification of the party.**Identification <Id>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	706
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		706
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			706
	<b>Name</b> <Nm>	[1..1]	Text		707
	<b>Address</b> <Adr>	[1..1]	±		707

**15.4.3.3.1.1 AnyBIC <AnyBIC>***Presence:* [1..1]*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.*Impacted by:* C6 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 937**Constraints**

- **AnyBIC**

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

**15.4.3.3.1.2 ProprietaryIdentification <PrtryId>***Presence:* [1..1]*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

**15.4.3.3.1.3 NameAndAddress <NmAndAdr>***Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		707
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		707

#### 15.4.3.3.1.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 15.4.3.3.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 15.4.3.3.2 CCPMemberType <CCPMmbTp>

*Presence:* [0..1]

*Definition:* Type of membership the collateral provider holds with the CCP.

*Datatype:* "CCPMemberType1Code" on page 914

CodeName	Name	Definition
ACMB	AgentClearingMember	Agent Clearing Member.
CCPX	ClearingHouse	Clearing House.
DCMB	DirectClearingMember	Direct Clearing Member.
FCMC	FuturesCommissionMerchant	Futures Commission Merchant.
GCMB	GeneralClearingMember	General Clearing Member.
SCMB	SponsoredClearingMember	Sponsored Clearing Member.

#### 15.4.3.4 ServicingPartyB <SvcgPtyB>

*Presence:* [0..1]

*Definition:* Party that is acting on behalf of party B and that offers collateral management services.

**ServicingPartyB <SvcgPtyB>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	708
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		708
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			708
	<b>Name</b> <Nm>	[1..1]	Text		709
	<b>Address</b> <Adr>	[1..1]	±		709

#### 15.4.3.4.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- **AnyBIC**

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

#### 15.4.3.4.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 15.4.3.4.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

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

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		709
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		709

#### 15.4.3.4.3.1 Name <Nm>

*Presence:* [1..1]

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

*Datatype:* "Max70Text" on page 943

#### 15.4.3.4.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 15.4.3.5 CollateralAccountIdentification <CollAcctId>

*Presence:* [0..1]

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

**CollateralAccountIdentification <CollAcctId>** contains the following elements (see "CollateralAccount3" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 15.4.3.6 BlockchainAddressOrWallet <BkchainAdrOrWlt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlickChainAdrOrWilt>** contains the following elements (see "BlockChainAddressWallet5" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 15.4.3.7 ExposureType <XpsrTp>

*Presence:* [0..1]

*Definition:* Underlying business area or type of trade causing the collateral movement.

*Datatype:* "ExposureType11Code" on page 922

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.

CodeName	Name	Definition
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

#### 15.4.3.8 ValuationDate <ValtnDt>

*Presence:* [1..1]

*Definition:* Close of business date on which the initiating party is valuing the margin call.

**ValuationDate <ValtnDt>** contains one of the following elements (see "DateAndDateTime2Choice" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

## 15.4.4 Agreement <Agrmt>

*Presence:* [0..1]

*Definition:* Agreement details for the over the counter market.

**Agreement <Agrmt>** contains the following **Agreement4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AgreementDetails</b> <AgrmtDtls>	[1..1]	Text		712
	<b>AgreementIdentification</b> <AgrmtId>	[0..1]	Text		712
	<b>AgreementDate</b> <AgrmtDt>	[1..1]	Date		712
	<b>BaseCurrency</b> <BaseCcy>	[1..1]	CodeSet	C4	712
	<b>AgreementFramework</b> <AgrmtFrmwk>	[0..1]	±		713

### 15.4.4.1 AgreementDetails <AgrmtDtls>

*Presence:* [1..1]

*Definition:* Full details of the supporting legal agreement under which the margin call can be issued and/or governed.

*Datatype:* "Max140Text" on page 941

### 15.4.4.2 AgreementIdentification <AgrmtId>

*Presence:* [0..1]

*Definition:* Common reference to the agreement between the two counterparties.

*Datatype:* "Max140Text" on page 941

### 15.4.4.3 AgreementDate <AgrmtDt>

*Presence:* [1..1]

*Definition:* Date on which the collateral agreement was signed.

*Datatype:* "ISODate" on page 937

### 15.4.4.4 BaseCurrency <BaseCcy>

*Presence:* [1..1]

*Definition:* Denomination currency as specified in the collateral agreement.

*Impacted by:* C4 "ActiveCurrency"



*Datatype:* "ActiveCurrencyCode" on page 913

#### Constraints

- **ActiveCurrency**

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

#### 15.4.4.5 AgreementFramework <AgrmtFrmwk>

*Presence:* [0..1]

*Definition:* Specifies the underlying master agreement.

**AgreementFramework <AgrmtFrmwk>** contains one of the following elements (see "AgreementFramework1Choice" on page 846 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		846
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		846

#### 15.4.5 CollateralReport <CollRpt>

*Presence:* [1..\*]

*Definition:* Details of the collateral.

*Impacted by:* C1 "AccountIdentificationOrBlockChainAddress1Rule", C2 "AccountIdentificationOrBlockChainAddress2Rule", C3 "AccountIdentificationOrBlockChainAddress3Rule"

**CollateralReport <CollRpt>** contains the following **Collateral53** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AccountIdentification</b> <AcctId>	[0..1]	±		717
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		718
	<b>ReportSummary</b> <RptSummry>	[1..1]			718
	<b>ExposedAmountPartyA</b> <XpsdAmtPtyA>	[0..1]	Amount	C4, C10	719
	<b>ExposedAmountPartyB</b> <XpsdAmtPtyB>	[0..1]	Amount	C4, C10	720
	<b>ExposureType</b> <XpsrTp>	[1..1]	CodeSet		720
	<b>TotalValueOfCollateral</b> <TtlValOfColl>	[1..1]	Amount	C4, C10	722
	<b>NetExcessDeficit</b> <NetXcssDfcit>	[0..1]	Amount	C4, C10	723
	<b>NetExcessDeficitIndicator</b> <NetXcssDfcitInd>	[0..1]	CodeSet		723
	<b>ValuationDateTime</b> <ValtnDtTm>	[1..1]	DateTime		723
	<b>RequestedSettlementDate</b> <ReqdSttlmDt>	[0..1]	Date		724
	<b>SummaryDetails</b> <SummryDtls>	[0..1]			724
	<b>ThresholdAmount</b> <ThrshldAmt>	[0..1]	Amount	C4, C10	724
	<b>ThresholdType</b> <ThrshldTp>	[0..1]	CodeSet		725
	<b>PreHaircutCollateralValue</b> <PreHrcutCollVal>	[0..1]	Amount	C4, C10	725
	<b>AdjustedExposure</b> <AdjstdXpsr>	[0..1]	Amount	C4, C10	725
	<b>CollateralRequired</b> <CollReqrd>	[0..1]	Amount	C4, C10	726
	<b>ReturnExcessCashAndCollateralCurrency</b> <RtrXcssCshAndCollCcy>	[0..*]			726
	<b>ReturnExcessCashType</b> <RtrXcssCshTp>	[1..1]			727
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		727
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		727
	<b>CashCollateralCurrency</b> <CshCollCcy>	[1..1]	CodeSet	C5	727
	<b>MinimumTransferAmount</b> <MinTrfAmt>	[0..1]	Amount	C4, C10	728
	<b>RoundingAmount</b> <RndgAmt>	[0..1]	Amount	C4, C10	728
	<b>PreviousExposureValue</b> <PrvsXpsrVal>	[0..1]	Amount	C4, C10	728
	<b>PreviousCollateralValue</b> <PrvsCollVal>	[0..1]	Amount	C4, C10	729
	<b>TotalPendingIncomingCollateral</b> <TtlPdgIncmgColl>	[0..1]	Amount	C4, C10	729
	<b>TotalPendingOutgoingCollateral</b> <TtlPdgOutgngColl>	[0..1]	Amount	C4, C10	730
	<b>TotalAccruedInterestAmount</b> <TtlAcrdIntrstAmt>	[0..1]	Amount	C4, C10	730
	<b>TotalFees</b> <TtlFees>	[0..1]	Amount	C4, C10	730

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralValuation</b> <CollValtn>	[0..*]			731
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		734
	<b>CollateralType</b> <CollTp>	[1..1]	CodeSet		734
	<b>CollateralDirection</b> <CollDrctn>	[0..1]	CodeSet		735
	<b>SettlementStatus</b> <SttlmSts>	[1..1]	CodeSet		735
	<b>AppliedExcessIndicator</b> <ApldXcssInd>	[0..1]	CodeSet		736
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity		736
	<b>ValuationAmounts</b> <ValtnAmts>	[1..1]			736
	<b>CollateralAmount</b> <CollAmt>	[1..1]	Amount	C4, C10	736
	<b>ReportedCurrencyAndAmount</b> <RptdCcyAndAmt>	[1..1]	Amount	C4, C10	737
	<b>MarketValueAmount</b> <MktValAmt>	[1..1]	Amount	C4, C10	737
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	Amount	C4, C10	738
	<b>FeesAndCommissions</b> <FeesAndComssns>	[0..1]	Amount	C4, C10	738
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	CodeSet		738
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		741
	<b>CurrencyHaircut</b> <CcyHrcut>	[0..1]	Rate		742
	<b>AdjustedRate</b> <AdjstdRate>	[0..1]	Rate		742
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..1]		C17, C19	742
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		744
	<b>SecurityIdentification</b> <Sctyld>	[1..1]	±	C11, C12, C14, C15, C16	744
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		745
	<b>CollateralOwnership</b> <CollOwnrsh>	[0..1]			745
	<b>Proprietary</b> <Prtry>	[1..1]	Indicator		745
	<b>ClientName</b> <ClntNm>	[0..1]			746
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	746
Or	<b>ProprietaryIdentification</b> <Prtryld>	[1..1]	±		746
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			747
	<b>Name</b> <Nm>	[1..1]	Text		747
	<b>Address</b> <Adr>	[1..1]	±		747

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		747
	<b>Quantity</b> <Qty>	[1..1]	±	C13	747
	<b>BlockedQuantity</b> <BlckdQty>	[0..1]	±	C13	748
	<b>Price</b> <Pric>	[0..1]	±		748
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C4, C10	749
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		749
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C4, C10	749
	<b>ValueDate</b> <ValDt>	[0..1]	Date		750
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		750
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		750
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		750
	<b>CashCollateral</b> <CshColl>	[0..1]	±		751
	<b>OtherCollateral</b> <OthrColl>	[0..1]		C18, C20	751
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		753
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		753
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C4, C10	753
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C4, C10	754
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			754
	<b>Description</b> <Desc>	[1..1]	Text		754
	<b>Quantity</b> <Qty>	[0..1]	±	C13	754
	<b>CollateralOwnership</b> <CollOwnrsh>	[0..1]			755
	<b>Proprietary</b> <Prtry>	[1..1]	Indicator		755
	<b>ClientName</b> <CIntNm>	[0..1]			755
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	756
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		756
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			756
	<b>Name</b> <Nm>	[1..1]	Text		757
	<b>Address</b> <Adr>	[1..1]	±		757
	<b>IssueDate</b> <IsseDt>	[0..1]	±		757
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		757
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		758

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Issuer</b> <Issr>	[0..1]			758
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	758
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		759
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			759
	<b>Name</b> <Nm>	[1..1]	Text		759
	<b>Address</b> <Adr>	[1..1]	±		759
	<b>BlockedQuantity</b> <BlckdQty>	[0..1]	±	C13	760
	<b>ValueDate</b> <ValDt>	[0..1]	Date		760
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		760
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C4, C10	760
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		761
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C4, C10	761
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		761
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		762
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		762

#### Constraints

- **AccountIdentificationOrBlockChainAddress1Rule**

If CollateralAccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/AccountIdentification is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **AccountIdentificationOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, CollateralAccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/AccountIdentification Must be absent

- **AccountIdentificationOrBlockChainAddress3Rule**

Either SafekeepingAccount or BlockChainAddressOrWallet must be present but not both.

Following Must be True

/AccountIdentification Must be present

Or /BlockChainAddressOrWallet Must be present

#### 15.4.5.1 AccountIdentification <AcctId>

Presence: [0..1]

*Definition:* Provides information about the collateral account, that is the identification, the type and optionally the name.

**AccountIdentification <AcctId>** contains the following elements (see "[CollateralAccount3](#)" on page 783 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 15.4.5.2 BlockChainAddressOrWallet <BckChainAdrOrWllt>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BckChainAdrOrWllt>** contains the following elements (see "[BlockChainAddressWallet5](#)" on page 840 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

#### 15.4.5.3 ReportSummary <RptSummry>

*Presence:* [1..1]

*Definition:* Summary of the collateral valuation.

**ReportSummary** <RptSummry> contains the following **Summary3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ExposedAmountPartyA</b> <XpsdAmtPtyA>	[0..1]	Amount	C4, C10	719
	<b>ExposedAmountPartyB</b> <XpsdAmtPtyB>	[0..1]	Amount	C4, C10	720
	<b>ExposureType</b> <XpsrTp>	[1..1]	CodeSet		720
	<b>TotalValueOfCollateral</b> <TtlValOfColl>	[1..1]	Amount	C4, C10	722
	<b>NetExcessDeficit</b> <NetXcssDfcit>	[0..1]	Amount	C4, C10	723
	<b>NetExcessDeficitIndicator</b> <NetXcssDfcitInd>	[0..1]	CodeSet		723
	<b>ValuationDateTime</b> <ValtnDtTm>	[1..1]	DateTime		723
	<b>RequestedSettlementDate</b> <ReqdSttlmDt>	[0..1]	Date		724
	<b>SummaryDetails</b> <SummryDtls>	[0..1]			724
	<b>ThresholdAmount</b> <ThrshldAmt>	[0..1]	Amount	C4, C10	724
	<b>ThresholdType</b> <ThrshldTp>	[0..1]	CodeSet		725
	<b>PreHaircutCollateralValue</b> <PreHrcutCollVal>	[0..1]	Amount	C4, C10	725
	<b>AdjustedExposure</b> <AdjstdXpsr>	[0..1]	Amount	C4, C10	725
	<b>CollateralRequired</b> <CollReqrd>	[0..1]	Amount	C4, C10	726
	<b>ReturnExcessCashAndCollateralCurrency</b> <RtrXcssCshAndCollCcy>	[0..*]			726
	<b>ReturnExcessCashType</b> <RtrXcssCshTp>	[1..1]			727
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		727
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		727
	<b>CashCollateralCurrency</b> <CshCollCcy>	[1..1]	CodeSet	C5	727
	<b>MinimumTransferAmount</b> <MinTrfAmt>	[0..1]	Amount	C4, C10	728
	<b>RoundingAmount</b> <RndgAmt>	[0..1]	Amount	C4, C10	728
	<b>PreviousExposureValue</b> <PrvsXpsrVal>	[0..1]	Amount	C4, C10	728
	<b>PreviousCollateralValue</b> <PrvsCollVal>	[0..1]	Amount	C4, C10	729
	<b>TotalPendingIncomingCollateral</b> <TtlPdglncmgColl>	[0..1]	Amount	C4, C10	729
	<b>TotalPendingOutgoingCollateral</b> <TtlPdgloutgngColl>	[0..1]	Amount	C4, C10	730
	<b>TotalAccruedInterestAmount</b> <TtlAcrdIntrstAmt>	[0..1]	Amount	C4, C10	730
	<b>TotalFees</b> <TtlFees>	[0..1]	Amount	C4, C10	730

#### 15.4.5.3.1 ExposedAmountPartyA <XpsdAmtPtyA>

Presence: [0..1]

*Definition:* Sum of the exposures of all transactions which are in the favour of party A. That is, all transactions which would have an amount payable by party B to party A if they were being terminated.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 15.4.5.3.2 ExposedAmountPartyB <XpsdAmtPtyB>

*Presence:* [0..1]

*Definition:* Sum of the exposures of all transactions which are in the favour of party B. That is, all transactions which would have an amount payable by party A to party B if they were being terminated.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 15.4.5.3.3 ExposureType <XpsrTp>

*Presence:* [1..1]

*Definition:* Underlying business area/type of trade that triggered the posting of collateral.

*Datatype:* "ExposureType13Code" on page 923

CodeName	Name	Definition
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount.



CodeName	Name	Definition
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
MGLD	MarginLending	Margin lending transaction.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sell exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
ESCL	SuggestedCreditLine	Suggested credit line.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.

CodeName	Name	Definition
ECRT	TotalCredit	Total credit.
ECFR	TotalCreditFreezing	Total credit freezing.
EMLO	TotalMarginalLending	Total marginal lending.
EMLI	TotalMarginalLendingInterest	Total marginal lending interest.
EOIM	TotalInitialMarginOnOutstandingLiquidity	Total initial margin on outstanding liquidity providing open market operations.
EOMI	TotalOpenMarketCreditOperationsInterest	Total open market credit operations interest.
TRBD	TreasuryBonds	Trading of treasury bonds.
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
EOMO	TotalOpenMarketCreditOperations	Total open market credit operations.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

#### 15.4.5.3.4 TotalValueOfCollateral <TtIValOfColl>

*Presence:* [1..1]

*Definition:* Total value of the collateral (post-haircut) held by the exposed party.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**15.4.5.3.5 NetExcessDeficit <NetXcssDfcit>**

*Presence:* [0..1]

*Definition:* Amount of collateral in excess or deficit compared to the exposure.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**15.4.5.3.6 NetExcessDeficitIndicator <NetXcssDfcitInd>**

*Presence:* [0..1]

*Definition:* Indicates whether the collateral actually posted is a long or a short position.

*Datatype:* "ShortLong1Code" on page 935

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

**15.4.5.3.7 ValuationDateTime <ValtnDtTm>**

*Presence:* [1..1]

*Definition:* Date/time at which the collateral was valued.

*Datatype:* "ISODatetime" on page 937

**15.4.5.3.8 RequestedSettlementDate <ReqdSttlmDt>***Presence:* [0..1]*Definition:* Date on which the instructing party requests settlement of the collateral to take place.*Datatype:* "ISODate" on page 937**15.4.5.3.9 SummaryDetails <SummryDtls>***Presence:* [0..1]*Definition:* Additional details on the valuation of the collateral that is posted.**SummaryDetails <SummryDtls>** contains the following **SummaryAmounts2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ThresholdAmount</b> <ThrshldAmt>	[0..1]	Amount	C4, C10	724
	<b>ThresholdType</b> <ThrshldTp>	[0..1]	CodeSet		725
	<b>PreHaircutCollateralValue</b> <PreHrcutCollVal>	[0..1]	Amount	C4, C10	725
	<b>AdjustedExposure</b> <AdjstdXpsr>	[0..1]	Amount	C4, C10	725
	<b>CollateralRequired</b> <CollReqrd>	[0..1]	Amount	C4, C10	726
	<b>ReturnExcessCashAndCollateralCurrency</b> <RtrXcssCshAndCollCcy>	[0..*]			726
	<b>ReturnExcessCashType</b> <RtrXcssCshTp>	[1..1]			727
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		727
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		727
	<b>CashCollateralCurrency</b> <CshCollCcy>	[1..1]	CodeSet	C5	727
	<b>MinimumTransferAmount</b> <MinTrfAmt>	[0..1]	Amount	C4, C10	728
	<b>RoundingAmount</b> <RndgAmt>	[0..1]	Amount	C4, C10	728
	<b>PreviousExposureValue</b> <PrvsXpsrVal>	[0..1]	Amount	C4, C10	728
	<b>PreviousCollateralValue</b> <PrvsCollVal>	[0..1]	Amount	C4, C10	729
	<b>TotalPendingIncomingCollateral</b> <TtlPdgIncmgColl>	[0..1]	Amount	C4, C10	729
	<b>TotalPendingOutgoingCollateral</b> <TtlPdgOutgngColl>	[0..1]	Amount	C4, C10	730
	<b>TotalAccruedInterestAmount</b> <TtlAcrdIntrstAmt>	[0..1]	Amount	C4, C10	730
	<b>TotalFees</b> <TtlFees>	[0..1]	Amount	C4, C10	730

**15.4.5.3.9.1 ThresholdAmount <ThrshldAmt>***Presence:* [0..1]*Definition:* Amount of unsecured exposure a counterparty will accept before issuing a margin call in the base currency.*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**15.4.5.3.9.2 ThresholdType <ThrshldTp>**

*Presence:* [0..1]

*Definition:* Specifies if the threshold amount is secured or unsecured.

*Datatype:* "ThresholdType1Code" on page 936

CodeName	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.
UNSE	Unsecured	Means that the threshold provides a predetermined level of free trading. Once the threshold is breached, collateral must be posted to cover the exposure over and above the threshold level.

**15.4.5.3.9.3 PreHaircutCollateralValue <PreHrcutCollVal>**

*Presence:* [0..1]

*Definition:* Total value of posted collateral (pre-haircut) held by the taker.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**15.4.5.3.9.4 AdjustedExposure <AdjstdXpsr>**

*Presence:* [0..1]

*Definition:* Total amount of collateral required (unrounded).

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 15.4.5.3.9.5 CollateralRequired <CollReqrd>

*Presence:* [0..1]

*Definition:* Total amount of collateral required (rounded).

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 15.4.5.3.9.6 ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>

*Presence:* [0..\*]

*Definition:* Indicates if excess cash collateral in the currency is automatically returned as per the collateral provider's Excess Cash Margin Instruction (colr.017).

**ReturnExcessCashAndCollateralCurrency <RtrXcssCshAndCollCcy>** contains the following **ReturnExcessCash1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>ReturnExcessCashType</b> <RtrXcssCshTp>	[1..1]			727
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		727
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		727
	<b>CashCollateralCurrency</b> <CshCollCcy>	[1..1]	CodeSet	C5	727

**15.4.5.3.9.6.1 ReturnExcessCashType <RtrXcssCshTp>***Presence:* [1..1]*Definition:* Identifies the return excess cash type.

**ReturnExcessCashType <RtrXcssCshTp>** contains one of the following **ReturnExcessCash1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>Code</b> <Cd>	[1..1]	CodeSet		727
Or}	<b>Proprietary</b> <Prtry>	[1..1]	±		727

**15.4.5.3.9.6.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Return excess cash type expressed as a code.*Datatype:* "ReturnExcessCash1Code" on page 934

CodeName	Name	Definition
RTND	AutomaticallyReturned	Excess cash in the currency is returned.
RTDN	NoAutomaticReturn	Automatic return of excess cash has not been requested for the currency.
SSPD	Suspended	Automatic return of cash is temporarily suspended (for example due to a currency holiday).

**15.4.5.3.9.6.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Return excess cash type expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

**15.4.5.3.9.6.2 CashCollateralCurrency <CshCollCcy>***Presence:* [1..1]*Definition:* Currency of the cash collateral.*Impacted by:* C5 "ActiveOrHistoricCurrency"*Datatype:* "ActiveOrHistoricCurrencyCode" on page 913

**Constraints**

- **ActiveOrHistoricCurrency**

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

**15.4.5.3.9.7 MinimumTransferAmount <MinTrfAmt>**

*Presence:* [0..1]

*Definition:* Minimum amount to pay/receive as specified in the agreement in the base currency (to avoid the need to transfer an inconveniently small amount of collateral).

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**15.4.5.3.9.8 RoundingAmount <RndgAmt>**

*Presence:* [0..1]

*Definition:* Amount specified to avoid the need to transfer uneven amounts of collateral.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

**15.4.5.3.9.9 PreviousExposureValue <PrvsXpsrVal>**

*Presence:* [0..1]



*Definition:* Exposure value at previous valuation.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### **Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **15.4.5.3.9.10 PreviousCollateralValue <PrvsCollVal>**

*Presence:* [0..1]

*Definition:* Value of collateral at previous valuation.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### **Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **15.4.5.3.9.11 TotalPendingIncomingCollateral <TtlPdglncmgColl>**

*Presence:* [0..1]

*Definition:* Value of incoming collateral, to be settled.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### **Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 15.4.5.3.9.12 TotalPendingOutgoingCollateral <TtlPdgOutngColl>

*Presence:* [0..1]

*Definition:* Value of outgoing collateral, to be settled.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 15.4.5.3.9.13 TotalAccruedInterestAmount <TtlAcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Sum of accrued interest.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 15.4.5.3.9.14 TotalFees <TtlFees>

*Presence:* [0..1]

*Definition:* Sum of fees/commissions.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### **Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **15.4.5.4 CollateralValuation <CollValtn>**

*Presence:* [0..\*]

*Definition:* Additional information about the collateral valuation that has been posted.

**CollateralValuation <CollValtn>** contains the following **CollateralValuation13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralIdentification</b> <CollId>	[0..1]	Text		734
	<b>CollateralType</b> <CollTp>	[1..1]	CodeSet		734
	<b>CollateralDirection</b> <CollDrctn>	[0..1]	CodeSet		735
	<b>SettlementStatus</b> <SttlmSts>	[1..1]	CodeSet		735
	<b>AppliedExcessIndicator</b> <ApldXcssInd>	[0..1]	CodeSet		736
	<b>NumberOfDaysAccrued</b> <NbOfDaysAcrd>	[0..1]	Quantity		736
	<b>ValuationAmounts</b> <ValtnAmts>	[1..1]			736
	<b>CollateralAmount</b> <CollAmt>	[1..1]	Amount	C4, C10	736
	<b>ReportedCurrencyAndAmount</b> <RptdCcyAndAmt>	[1..1]	Amount	C4, C10	737
	<b>MarketValueAmount</b> <MktValAmt>	[1..1]	Amount	C4, C10	737
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	Amount	C4, C10	738
	<b>FeesAndCommissions</b> <FeesAndComssns>	[0..1]	Amount	C4, C10	738
	<b>DayCountBasis</b> <DayCntBsis>	[0..1]	CodeSet		738
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		741
	<b>CurrencyHaircut</b> <CcyHrcut>	[0..1]	Rate		742
	<b>AdjustedRate</b> <AdjstdRate>	[0..1]	Rate		742
	<b>SecuritiesCollateral</b> <SctiesColl>	[0..1]		C17, C19	742
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		744
	<b>SecurityIdentification</b> <Sctyld>	[1..1]	±	C11, C12, C14, C15, C16	744
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		745
	<b>CollateralOwnership</b> <CollOwnrsh>	[0..1]			745
	<b>Proprietary</b> <Prtry>	[1..1]	Indicator		745
	<b>ClientName</b> <ClntNm>	[0..1]			746
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	746
Or	<b>ProprietaryIdentification</b> <Prtryld>	[1..1]	±		746
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			747
	<b>Name</b> <Nm>	[1..1]	Text		747
	<b>Address</b> <Adr>	[1..1]	±		747

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		747
	<b>Quantity</b> <Qty>	[1..1]	±	C13	747
	<b>BlockedQuantity</b> <BlckdQty>	[0..1]	±	C13	748
	<b>Price</b> <Pric>	[0..1]	±		748
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C4, C10	749
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		749
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C4, C10	749
	<b>ValueDate</b> <ValDt>	[0..1]	Date		750
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		750
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		750
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		750
	<b>CashCollateral</b> <CshColl>	[0..1]	±		751
	<b>OtherCollateral</b> <OthrColl>	[0..1]		C18, C20	751
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		753
	<b>LetterOfCreditIdentification</b> <LtrOfCdtld>	[0..1]	Text		753
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C4, C10	753
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C4, C10	754
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			754
	<b>Description</b> <Desc>	[1..1]	Text		754
	<b>Quantity</b> <Qty>	[0..1]	±	C13	754
	<b>CollateralOwnership</b> <CollOwnrsh>	[0..1]			755
	<b>Proprietary</b> <Prtry>	[1..1]	Indicator		755
	<b>ClientName</b> <ClntNm>	[0..1]			755
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	756
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		756
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			756
	<b>Name</b> <Nm>	[1..1]	Text		757
	<b>Address</b> <Adr>	[1..1]	±		757
	<b>IssueDate</b> <IssDt>	[0..1]	±		757
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		757
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		758

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Issuer</b> <Issr>	[0..1]			758
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	758
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		759
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			759
	<b>Name</b> <Nm>	[1..1]	Text		759
	<b>Address</b> <Adr>	[1..1]	±		759
	<b>BlockedQuantity</b> <BlckdQty>	[0..1]	±	C13	760
	<b>ValueDate</b> <ValDt>	[0..1]	Date		760
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		760
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C4, C10	760
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		761
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C4, C10	761
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		761
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		762
	<b>BlockchainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		762

#### 15.4.5.4.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Identification of the valued collateral.

*Datatype:* "Max35Text" on page 942

#### 15.4.5.4.2 CollateralType <CollTp>

*Presence:* [1..1]

*Definition:* Type of collateral used.

*Datatype:* "CollateralType8Code" on page 918

CodeName	Name	Definition
COMO	TotalCollateralAffectedToOpenMarketOperations	Total collateral affected to open market operations.
CCCL	TotalCreditClaims	Total credit claims.
CEMC	TotalExternallyManagedCollateralApartFromCreditClaims	Total externally managed collateral apart from credit claims.
CXCC	TotalExternallyManagedCollateralForCreditClaims	Total externally managed collateral for credit claims.
CFTD	TotalFixedTermDeposit	Total fixed term deposit used as collateral.

CodeName	Name	Definition
CFTI	TotalInterestForFixedTermDeposit	Total interest for fixed term Deposit used as collateral.
CTRC	TotalTripartyCollateral	Total triparty collateral.
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.
CTCO	TotalCollateralOperations	Total collateral operations.
CCVR	TotalCollateralValueAfterRelativeCreditLimit	Total collateral value after relative credit limit.

#### 15.4.5.4.3 CollateralDirection <CollDrctn>

*Presence:* [0..1]

*Definition:* Direction of the collateral being reported.

*Datatype:* "CollateralDirection1Code" on page 916

CodeName	Name	Definition
CDPA	CollateralDueToPartyA	Collateral is due to party A.
CDPB	CollateralDueToPartyB	Collateral is due to party B.

#### 15.4.5.4.4 SettlementStatus <SttlmSts>

*Presence:* [1..1]

*Definition:* Settlement status of the instruction/financial instrument movement.

*Datatype:* "SettlementStatus3Code" on page 935

CodeName	Name	Definition
ASTL	AcceptedForSettlement	Settlement is accepted for settlement.
AAUT	AwaitingAuthorisation	Settlement is awaiting authorisation.
ACCF	AwaitingCreationConfirmation	Settlement is awaiting confirmation of creation.
ARCF	AwaitingRescindConfirmation	Settlement is awaiting confirmation of rescind.
MTCH	Matched	Instruction is matched.
PSTL	PartiallySettled	Part, but not all, of a Trade's value has settled, and no further elements of the Trade's value are expected to be settled.

CodeName	Name	Definition
RJCT	Rejected	Settlement is rejected.
STLD	Settled	Settlement is complete.
STCR	SettlementTransactionCreated	Settlement has been created.
SPLT	Split	Settlement is split.
NMAT	Unmatched	Instruction is unmatched.

#### 15.4.5.4.5 AppliedExcessIndicator <ApIdXcssInd>

*Presence:* [0..1]

*Definition:* Indicates if the collateral being reported is applied or in excess.

*Datatype:* "CollateralAppliedExcess1Code" on page 915

CodeName	Name	Definition
APLD	Applied	Collateral used by the collateral receiver to discharge liabilities owed to it by the collateral provider.
EXCS	Excess	Collateral held by the collateral receiver either in anticipation of future liabilities or towards previously liabilities no longer owed to it.

#### 15.4.5.4.6 NumberOfDaysAccrued <NbOfDaysAcrd>

*Presence:* [0..1]

*Definition:* Number of days used for interest calculation.

*Datatype:* "Number" on page 939

#### 15.4.5.4.7 ValuationAmounts <ValtnAmts>

*Presence:* [1..1]

*Definition:* Details of the collateral valuation.

**ValuationAmounts <ValtnAmts>** contains the following **CollateralAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CollateralAmount</b> <CollAmt>	[1..1]	Amount	C4, C10	736
	<b>ReportedCurrencyAndAmount</b> <RptdCcyAndAmt>	[1..1]	Amount	C4, C10	737
	<b>MarketValueAmount</b> <MktValAmt>	[1..1]	Amount	C4, C10	737
	<b>AccruedInterestAmount</b> <AcrdIntrstAmt>	[0..1]	Amount	C4, C10	738
	<b>FeesAndCommissions</b> <FeesAndComssns>	[0..1]	Amount	C4, C10	738

#### 15.4.5.4.7.1 CollateralAmount <CollAmt>

*Presence:* [1..1]

*Definition:* Specifies the total amount of the collateral in the collateral currency.



*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### **Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **15.4.5.4.7.2 ReportedCurrencyAndAmount <RptdCcyAndAmt>**

*Presence:* [1..1]

*Definition:* Specifies the total amount of the collateral in the reporting currency.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### **Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### **15.4.5.4.7.3 MarketValueAmount <MktValAmt>**

*Presence:* [1..1]

*Definition:* Specifies the total market to market value of the collateral in the reporting currency. It is the dirty price, that is, the accrued interest is included if any.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### **Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 15.4.5.4.7.4 AccruedInterestAmount <AcrdIntrstAmt>

*Presence:* [0..1]

*Definition:* Specifies the accrued interest on the value of the collateral in the currency of the collateral.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 15.4.5.4.7.5 FeesAndCommissions <FeesAndComssns>

*Presence:* [0..1]

*Definition:* Specifies the amount of money paid for the provision of financial services.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 15.4.5.4.8 DayCountBasis <DayCntBsis>

*Presence:* [0..1]

*Definition:* Computation method of (accrued) interest of the security.

Datatype: "InterestComputationMethod2Code" on page 928

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period

CodeName	Name	Definition
		and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or

CodeName	Name	Definition
		29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

#### 15.4.5.4.9 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate between the currency of the collateral and the reporting currency.

*Datatype:* "BaseOneRate" on page 940

#### **15.4.5.4.10 CurrencyHaircut <CcyHrcut>**

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the currency of the collateral expressed as a percentage.

*Datatype:* "BaseOneRate" on page 940

#### **15.4.5.4.11 AdjustedRate <AdjstdRate>**

*Presence:* [0..1]

*Definition:* Percentage by which the collateral amount needs to be adjusted.

*Datatype:* "BaseOneRate" on page 940

#### **15.4.5.4.12 SecuritiesCollateral <SctiesColl>**

*Presence:* [0..1]

*Definition:* Provides details on the securities collateral.

*Impacted by:* C17 "SafekeepingAccountOrBlockChainAddress1Rule", C19 "SafekeepingAccountOrBlockChainAddress2Rule"

**SecuritiesCollateral <SctiesColl>** contains the following **SecuritiesCollateral13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		744
	<b>SecurityIdentification</b> <SctyId>	[1..1]	±	C11, C12, C14, C15, C16	744
	<b>MaturityDate</b> <MtrtyDt>	[0..1]	±		745
	<b>CollateralOwnership</b> <CollOwnrsh>	[0..1]			745
	<b>Proprietary</b> <Prtry>	[1..1]	Indicator		745
	<b>ClientName</b> <ClntNm>	[0..1]			746
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	746
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		746
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			747
	<b>Name</b> <Nm>	[1..1]	Text		747
	<b>Address</b> <Adr>	[1..1]	±		747
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		747
	<b>Quantity</b> <Qty>	[1..1]	±	C13	747
	<b>BlockedQuantity</b> <BlckdQty>	[0..1]	±	C13	748
	<b>Price</b> <Pric>	[0..1]	±		748
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C4, C10	749
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		749
	<b>CollateralValue</b> <CollVal>	[0..1]	Amount	C4, C10	749
	<b>ValueDate</b> <ValDt>	[0..1]	Date		750
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		750
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		750
	<b>SafekeepingPlace</b> <SfkpgPlc>	[1..1]	±		750

#### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
 /BlockchainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

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

#### 15.4.5.4.12.1 AssetNumber <AsstNb>

*Presence:* [0..1]

*Definition:* Register number of the collateral deposit assigned by the central counterparty.

*Datatype:* "Max35Text" on page 942

#### 15.4.5.4.12.2 SecurityIdentification <Sctyld>

*Presence:* [1..1]

*Definition:* Identification of the security.

*Impacted by:* C11 "DescriptionPresenceRule", C12 "DescriptionUsageRule", C14 "ISINGuideline", C15 "ISINPresenceRule", C16 "OtherIdentificationPresenceRule"

**SecurityIdentification <Sctyld>** contains the following elements (see "SecurityIdentification19" on page 821 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		822
	OtherIdentification <Othrld>	[0..*]			822
	Identification <ld>	[1..1]	Text		823
	Suffix <Sfx>	[0..1]	Text		823
	Type <Tp>	[1..1]	±		823
	Description <Desc>	[0..1]	Text		823

#### Constraints

- **DescriptionPresenceRule**

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

On Condition  
 /Description is absent  
 Following Must be True  
 /ISIN Must be present  
 Or /OtherIdentification[\*] Must be present

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

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



- **ISINPresenceRule**

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

```
On Condition
  /ISIN is absent
Following Must be True
  /OtherIdentification[*] Must be present
Or    /Description Must be present
```

- **OtherIdentificationPresenceRule**

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

```
On Condition
  /OtherIdentification[*] is absent
Following Must be True
  /ISIN Must be present
Or    /Description Must be present
```

#### 15.4.5.4.12.3 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

**MaturityDate <MtrtyDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on [page 814](#) for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 15.4.5.4.12.4 CollateralOwnership <CollOwnrsh>

*Presence:* [0..1]

*Definition:* Indicates whether the collateral is proprietarily owned or client owned.

**CollateralOwnership <CollOwnrsh>** contains the following **CollateralOwnership3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Proprietary</b> <Prtry>	[1..1]	Indicator		745
	<b>ClientName</b> <CIntNm>	[0..1]			746
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	746
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		746
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			747
	<b>Name</b> <Nm>	[1..1]	Text		747
	<b>Address</b> <Adr>	[1..1]	±		747

##### 15.4.5.4.12.4.1 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Indicates whether collateral is owned by the clearing member or not.

*Datatype:* One of the following values must be used (see ["YesNoIndicator"](#) on page 939):

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

#### 15.4.5.4.12.4.2 ClientName <CIntNm>

*Presence:* [0..1]

*Definition:* Client that owns the collateral.

**ClientName <CIntNm>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	746
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		746
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			747
	<b>Name</b> <Nm>	[1..1]	Text		747
	<b>Address</b> <Adr>	[1..1]	±		747

#### 15.4.5.4.12.4.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* [C6 "AnyBIC"](#)

*Datatype:* ["AnyBICDec2014Identifier"](#) on page 937

#### Constraints

- **AnyBIC**

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

#### 15.4.5.4.12.4.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see ["GenericIdentification36"](#) on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

**15.4.5.4.12.4.2.3 NameAndAddress <NmAndAdr>***Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		747
	<b>Address</b> <Adr>	[1..1]	±		747

**15.4.5.4.12.4.2.3.1 Name <Nm>***Presence:* [1..1]*Definition:* Name by which a party is known and which is usually used to identify that party.*Datatype:* "Max70Text" on page 943**15.4.5.4.12.4.2.3.2 Address <Adr>***Presence:* [1..1]*Definition:* Information that locates and identifies a specific address, as defined by postal services.**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

**15.4.5.4.12.5 LimitedCoverageIndicator <LtdCvrgInd>***Presence:* [0..1]*Definition:* Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

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

**15.4.5.4.12.6 Quantity <Qty>***Presence:* [1..1]*Definition:* Quantity of securities collateral.*Impacted by:* C13 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

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

#### 15.4.5.4.12.7 BlockedQuantity <BlckdQty>

*Presence:* [0..1]

*Definition:* Quantity blocked by the central counterparty for any reasonable reason ( for example for judicial reasons). In this case the investor can not withdraw or distribute this collateral.

*Impacted by:* C13 "DigitalTokenUnitUsageRule"

**BlockedQuantity <BlckdQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

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

#### 15.4.5.4.12.8 Price <Pric>

*Presence:* [0..1]

*Definition:* Price of the security.

**Price <Pric>** contains the following elements (see "Price7" on page 879 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		879
	Value <Val>	[1..1]	±		879

#### 15.4.5.4.12.9 MarketValue <MktVal>

*Presence:* [0..1]

*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 15.4.5.4.12.10 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the security expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### 15.4.5.4.12.11 CollateralValue <CollVal>

*Presence:* [0..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 15.4.5.4.12.12 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the securities taken as collateral.

*Datatype:* "ISODate" on page 937

#### 15.4.5.4.12.13 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

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

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 15.4.5.4.12.14 BlockChainAddressOrWallet <BlckChainAdrOrWlft>

*Presence:* [0..1]

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

**BlockChainAddressOrWallet <BlckChainAdrOrWlft>** contains the following elements (see "BlockChainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

#### 15.4.5.4.12.15 SafekeepingPlace <SfkpgPlc>

*Presence:* [1..1]

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

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "[SafekeepingPlaceFormat29Choice](#)" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 15.4.5.4.13 CashCollateral <CshColl>

*Presence:* [0..1]

*Definition:* Details of the cash collateral valuation.

**CashCollateral <CshColl>** contains the following elements (see "[CashCollateral4](#)" on page 789 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		790
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C6	790
	DepositType <DpstTp>	[0..1]	CodeSet		790
	BlockedAmount <BlckdAmt>	[0..1]	Amount	C1, C6	790
	MaturityDate <MtrtyDt>	[0..1]	Date		791
	ValueDate <ValDt>	[0..1]	Date		791
	ExchangeRate <XchgRate>	[0..1]	Rate		791
	CollateralValue <CollVal>	[1..1]	Amount	C1, C6	791
	Haircut <Hrcut>	[0..1]	Rate		791

#### 15.4.5.4.14 OtherCollateral <OthrColl>

*Presence:* [0..1]

*Definition:* Details of other collateral.

*Impacted by:* [C18 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C20 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**OtherCollateral <OthrColl>** contains the following **OtherCollateral10** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>AssetNumber</b> <AsstNb>	[0..1]	Text		753
	<b>LetterOfCreditIdentification</b> <LtrOfCdtId>	[0..1]	Text		753
	<b>LetterOfCreditAmount</b> <LtrOfCdtAmt>	[0..1]	Amount	C4, C10	753
	<b>GuaranteeAmount</b> <GrntAmt>	[0..1]	Amount	C4, C10	754
	<b>OtherTypeOfCollateral</b> <OthrTpOfColl>	[0..1]			754
	<b>Description</b> <Desc>	[1..1]	Text		754
	<b>Quantity</b> <Qty>	[0..1]	±	C13	754
	<b>CollateralOwnership</b> <CollOwnrsh>	[0..1]			755
	<b>Proprietary</b> <Prtry>	[1..1]	Indicator		755
	<b>ClientName</b> <ClntNm>	[0..1]			755
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	756
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		756
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			756
	<b>Name</b> <Nm>	[1..1]	Text		757
	<b>Address</b> <Adr>	[1..1]	±		757
	<b>IssueDate</b> <IsseDt>	[0..1]	±		757
	<b>ExpiryDate</b> <XpryDt>	[0..1]	±		757
	<b>LimitedCoverageIndicator</b> <LtdCvrgInd>	[0..1]	Indicator		758
	<b>Issuer</b> <Issr>	[0..1]			758
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	758
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		759
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			759
	<b>Name</b> <Nm>	[1..1]	Text		759
	<b>Address</b> <Adr>	[1..1]	±		759
	<b>BlockedQuantity</b> <BlckdQty>	[0..1]	±	C13	760
	<b>ValueDate</b> <ValDt>	[0..1]	Date		760
	<b>ExchangeRate</b> <XchgRate>	[0..1]	Rate		760
	<b>MarketValue</b> <MktVal>	[0..1]	Amount	C4, C10	760
	<b>Haircut</b> <Hrcut>	[0..1]	Rate		761
	<b>CollateralValue</b> <CollVal>	[1..1]	Amount	C4, C10	761
	<b>SafekeepingPlace</b> <SfkpgPlc>	[0..1]	±		761



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>SafekeepingAccount</b> <SfkpgAcct>	[0..1]	±		762
	<b>BlockChainAddressOrWallet</b> <BlckChainAdrOrWlt>	[0..1]	±		762

**Constraints**

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

**15.4.5.4.14.1 AssetNumber <AsstNb>**

*Presence:* [0..1]

*Definition:* Register number of the collateral deposit assigned by the central counterparty.

*Datatype:* "Max35Text" on page 942

**15.4.5.4.14.2 LetterOfCreditIdentification <LttrOfCdtId>**

*Presence:* [0..1]

*Definition:* Unique identification of the letter of credit.

*Datatype:* "Max35Text" on page 942

**15.4.5.4.14.3 LetterOfCreditAmount <LttrOfCdtAmt>**

*Presence:* [0..1]

*Definition:* Amount of the letter/documentary credit.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 15.4.5.4.14.4 GuaranteeAmount <GrntAmt>

*Presence:* [0..1]

*Definition:* Amount of the bank guarantee.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

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

- **CurrencyAmount**

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

Note: The decimal separator is a dot.

#### 15.4.5.4.14.5 OtherTypeOfCollateral <OthrTpOfColl>

*Presence:* [0..1]

*Definition:* Description of the collateral and the amount.

**OtherTypeOfCollateral <OthrTpOfColl>** contains the following **OtherTypeOfCollateral3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Description</b> <Desc>	[1..1]	Text		754
	<b>Quantity</b> <Qty>	[0..1]	±	C13	754

##### 15.4.5.4.14.5.1 Description <Desc>

*Presence:* [1..1]

*Definition:* Provides details about the collateral.

*Datatype:* "Max140Text" on page 941

##### 15.4.5.4.14.5.2 Quantity <Qty>

*Presence:* [0..1]

*Definition:* Quantity of other collateral.

*Impacted by:* C13 "DigitalTokenUnitUsageRule"

**Quantity <Qty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

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

#### 15.4.5.4.14.6 CollateralOwnership <CollOwnrsh>

*Presence:* [0..1]

*Definition:* Indicates whether the collateral is proprietarily owned or client owned.

**CollateralOwnership <CollOwnrsh>** contains the following **CollateralOwnership3** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Proprietary</b> <Prtry>	[1..1]	Indicator		755
	<b>ClientName</b> <CIntNm>	[0..1]			755
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	756
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		756
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			756
	<b>Name</b> <Nm>	[1..1]	Text		757
	<b>Address</b> <Adr>	[1..1]	±		757

##### 15.4.5.4.14.6.1 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Indicates whether collateral is owned by the clearing member or not.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

- *Meaning When True:* Yes
- *Meaning When False:* No

##### 15.4.5.4.14.6.2 ClientName <CIntNm>

*Presence:* [0..1]

*Definition:* Client that owns the collateral.

**ClientName <CIntNm>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	756
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		756
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			756
	<b>Name</b> <Nm>	[1..1]	Text		757
	<b>Address</b> <Adr>	[1..1]	±		757

#### 15.4.5.4.14.6.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 15.4.5.4.14.6.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "GenericIdentification36" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 15.4.5.4.14.6.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name &lt;Nm&gt;</b>	[1..1]	Text		757
	<b>Address &lt;Adr&gt;</b>	[1..1]	±		757

#### 15.4.5.4.14.6.2.3.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max70Text" on page 943

#### 15.4.5.4.14.6.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 15.4.5.4.14.7 IssueDate <IsseDt>

*Presence:* [0..1]

*Definition:* Date on which the collateral was issued.

**IssueDate <IsseDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

#### 15.4.5.4.14.8 ExpiryDate <XpryDt>

*Presence:* [0..1]

*Definition:* Date on which the collateral expires.

**ExpiryDate <XpryDt>** contains one of the following elements (see "DateFormat14Choice" on page 813 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

#### 15.4.5.4.14.9 LimitedCoverageIndicator <LtdCvrgInd>

*Presence:* [0..1]

*Definition:* Indicates that the collateral posted in the clearing house covers the margin until a specific timeframe.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 15.4.5.4.14.10 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Party that issues the bank guarantee or letter of / documentary credit.

**Issuer <Issr>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>AnyBIC</b> <AnyBIC>	[1..1]	IdentifierSet	C6	758
Or	<b>ProprietaryIdentification</b> <PrtryId>	[1..1]	±		759
Or}	<b>NameAndAddress</b> <NmAndAdr>	[1..1]			759
	<b>Name</b> <Nm>	[1..1]	Text		759
	<b>Address</b> <Adr>	[1..1]	±		759

#### 15.4.5.4.14.10.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C6 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**15.4.5.4.14.10.2 ProprietaryIdentification <PrtryId>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

**15.4.5.4.14.10.3 NameAndAddress <NmAndAdr>**

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Name</b> <Nm>	[1..1]	Text		759
	<b>Address</b> <Adr>	[1..1]	±		759

**15.4.5.4.14.10.3.1 Name <Nm>**

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "[Max70Text](#)" on page 943

**15.4.5.4.14.10.3.2 Address <Adr>**

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdd>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 15.4.5.4.14.11 BlockedQuantity <BlckdQty>

*Presence:* [0..1]

*Definition:* Quantity blocked by the central counterparty for any reasonable reason (for example for judicial reasons). In this case, the investor can not withdraw or distribute this collateral.

*Impacted by:* C13 "DigitalTokenUnitUsageRule"

**BlockedQuantity <BlckdQty>** contains one of the following elements (see "FinancialInstrumentQuantity33Choice" on page 880 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

#### 15.4.5.4.14.12 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the collateral when it was taken as collateral.

*Datatype:* "ISODate" on page 937

#### 15.4.5.4.14.13 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 15.4.5.4.14.14 MarketValue <MktVal>

*Presence:* [0..1]



*Definition:* Value of the collateral based on current market prices.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 15.4.5.4.14.15 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

#### 15.4.5.4.14.16 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut, if any.

*Impacted by:* C4 "ActiveCurrency", C10 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 15.4.5.4.14.17 SafekeepingPlace <SfkpgPlc>

*Presence:* [0..1]

*Definition:* Place where the securities are safe-kept, physically or notionally. This place can be, for example, a local custodian, a Central Securities Depository (CSD) or an International Central Securities Depository (ICSD).

**SafekeepingPlace <SfkpgPlc>** contains one of the following elements (see "SafekeepingPlaceFormat29Choice" on page 842 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 15.4.5.4.14.18 SafekeepingAccount <SfkpgAcct>

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

**SafekeepingAccount <SfkpgAcct>** contains the following elements (see "SecuritiesAccount19" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

#### 15.4.5.4.14.19 BlockchainAddressOrWallet <BickChainAdrOrWlt>

*Presence:* [0..1]

*Definition:* Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

**BlockchainAddressOrWallet <BickChainAdrOrWlt>** contains the following elements (see "BlockchainAddressWallet3" on page 841 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

## 15.4.6 SupplementaryData <SplmtryData>

*Presence:* [0..\*]

*Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

*Impacted by:* C21 "SupplementaryDataRule"

**SupplementaryData <SplmtryData>** contains the following elements (see "SupplementaryData1" on page 838 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

#### Constraints

- **SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

# 16 head.001.001.02 BusinessApplicationHeaderV02

## 16.1 MessageDefinition Functionality

The Business Layer deals with Business Messages. The behaviour of the Business Messages is fully described by the Business Transaction and the structure of the Business Messages is fully described by the Message Definitions and related Message Rules, Rules and Market Practices. All of which are registered in the ISO 20022 Repository.

A single new Business Message (with its accompanying business application header) is created - by the sending MessagingEndpoint - for each business event; that is each interaction in a Business Transaction. A Business Message adheres to the following principles:

" A Business Message (and its business application header) must not contain information about the Message Transport System or the mechanics or mechanism of message sending, transportation, or receipt.

" A Business Message must be comprehensible outside of the context of the Transport Message. That is the Business Message must not require knowledge of the Transport Message to be understood.

" A Business Message may contain headers, footers, and envelopes that are meaningful for the business. When present, they are treated as any other message content, which means that they are considered part of the Message Definition of the Business Message and as such will be part of the ISO 20022 Repository.

" A Business Message refers to Business Actors by their Name. Each instance of a Business Actor has one Name. The Business Actor must not be referred to in the Transport Layer.

Specific usage of this BusinessMessageHeader may be defined by the relevant SEG.

### Outline

The BusinessApplicationHeaderV02 MessageDefinition is composed of 14 MessageBuildingBlocks:

#### A. CharSet

Contains the character set of the text-based elements used in the Business Message.

#### B. From

The sending MessagingEndpoint that has created this Business Message for the receiving MessagingEndpoint that will process this Business Message.

Note the sending MessagingEndpoint might be different from the sending address potentially contained in the transport header (as defined in the transport layer).

#### C. To

The MessagingEndpoint designated by the sending MessagingEndpoint to be the recipient who will ultimately process this Business Message.

Note the receiving MessagingEndpoint might be different from the receiving address potentially contained in the transport header (as defined in the transport layer).

**D. BusinessMessageIdentifier**

Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

**E. MessageDefinitionIdentifier**

Contains the MessageIdentifier that defines the BusinessMessage.

It must contain a MessageIdentifier published on the ISO 20022 website.

example camt.001.001.03.

**F. BusinessService**

Specifies the business service agreed between the two MessagingEndpoints under which rules this Business Message is exchanged.

To be used when there is a choice of processing services or processing service levels.

Example: E&I.

**G. MarketPractice**

Specifies the market practice to which the message conforms. The market practices are a set of rules agreed between parties that restricts the usage of the messages in order to achieve better STP (Straight Through Processing) rates.

A market practice specification may also extend the underlying message specification by using extensions or supplementary data of this underlying message.

**H. CreationDate**

Date and time when this Business Message (header) was created.

**I. BusinessProcessingDate**

Processing date and time indicated by the sender for the receiver of the business message. This date may be different from the date and time provided in the CreationDate.

Usage: Market practice or bilateral agreement should specify how this element should be used.

**J. CopyDuplicate**

Indicates whether the message is a Copy, a Duplicate or a copy of a duplicate of a previously sent ISO 20022 Message.

**K. PossibleDuplicate**

Flag indicating if the Business Message exchanged between the MessagingEndpoints is possibly a duplicate.

If the receiving MessagingEndpoint did not receive the original, then this Business Message should be processed as if it were the original.

If the receiving MessagingEndpoint did receive the original, then it should perform necessary actions to avoid processing this Business Message again.

This will guarantee business idempotent behaviour.

NOTE: this is named "PossResend" in FIX - this is an application level resend not a network level retransmission.

L. Priority

Relative indication of the processing precedence of the message over a (set of) Business Messages with assigned priorities.

M. Signature

Contains the digital signature of the Business Entity authorised to sign this Business Message.

N. Related

Specifies the Business Application Header(s) of the Business Message(s) to which this Business Message relates.

Can be used when replying to a query; can also be used when canceling or amending.

## 16.2 Structure

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	Message root <Document> <AppHdr>	[1..1]		C5	
	<b>CharacterSet</b> <CharSet>	[0..1]	CodeSet	C6	769
	<b>From</b> <Fr>	[1..1]			769
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		769
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		770
	<b>To</b> <To>	[1..1]			770
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		770
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		770
	<b>BusinessMessageIdentifier</b> <BizMsgIdr>	[1..1]	Text		771
	<b>MessageDefinitionIdentifier</b> <MsgDefIdr>	[1..1]	Text		771
	<b>BusinessService</b> <BizSvc>	[0..1]	Text		771
	<b>MarketPractice</b> <MktPrctc>	[0..1]			771
	<b>Registry</b> <Regy>	[1..1]	Text		772
	<b>Identification</b> <Id>	[1..1]	Text		772
	<b>CreationDate</b> <CreDt>	[1..1]	DateTime		772
	<b>BusinessProcessingDate</b> <BizPrctgDt>	[0..1]	DateTime		772
	<b>CopyDuplicate</b> <CpyDplct>	[0..1]	CodeSet		772
	<b>PossibleDuplicate</b> <PssblDplct>	[0..1]	Indicator		773
	<b>Priority</b> <Prty>	[0..1]	CodeSet	C7	773
	<b>Signature</b> <Sgntr>	[0..1]	(External Schema)		774
	<b>Related</b> <Rltd>	[0..*]			774
	<b>CharacterSet</b> <CharSet>	[0..1]	CodeSet	C6	775
	<b>From</b> <Fr>	[1..1]			775
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		775
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		775
	<b>To</b> <To>	[1..1]			776
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		776
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		776
	<b>BusinessMessageIdentifier</b> <BizMsgIdr>	[1..1]	Text		777
	<b>MessageDefinitionIdentifier</b> <MsgDefIdr>	[1..1]	Text		777

Or	MessageElement/BuildingBlock<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>BusinessService</b> <BizSvc>	[0..1]	Text		777
	<b>CreationDate</b> <CreDt>	[1..1]	DateTime		777
	<b>CopyDuplicate</b> <CpyDplct>	[0..1]	CodeSet		777
	<b>PossibleDuplicate</b> <PssblDplct>	[0..1]	Indicator		778
	<b>Priority</b> <Prty>	[0..1]	CodeSet	C7	778
	<b>Signature</b> <Sgntr>	[0..1]	(External Schema)		779

## 16.3 Constraints

### C1 AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

### C2 BICFI

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

### C3 Country

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### C4 OnlySignatureElement

The XML Signature namespace ("http://www.w3.org/2000/09/xmldsig#") allows for different XML elements to be root elements. This means the user has to choose amongst these global elements which one to use as the root element. Only the XML element Signature is allowed.

### C5 RelatedPresentWhenCopyDupl

Related MUST contain the relevant BusinessMessageHeader elements of the BusinessMessage to which this BusinessMessage relates.

If CopyDuplicate is present, then Related MUST be present.

```
On Condition
  /CopyDuplicate is present
Following Must be True
  /Related[1] Must be present
```

*This constraint is defined at the MessageDefinition level.*

### C6 ValidationByTable

### C7 ValidationByTable



## 16.4 Message Building Blocks

This chapter describes the MessageBuildingBlocks of this MessageDefinition.

### 16.4.1 CharacterSet <CharSet>

*Presence:* [0..1]

*Definition:* Contains the character set of the text-based elements used in the Business Message.

*Impacted by:* C6 "ValidationByTable"

*Datatype:* "UnicodeChartsCode" on page 936

#### Constraints

- **ValidationByTable**

### 16.4.2 From <Fr>

*Presence:* [1..1]

*Definition:* The sending MessagingEndpoint that has created this Business Message for the receiving MessagingEndpoint that will process this Business Message.

Note the sending MessagingEndpoint might be different from the sending address potentially contained in the transport header (as defined in the transport layer).

**From <Fr>** contains one of the following **Party44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		769
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		770

#### 16.4.2.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Identification of a person or an organisation.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification135" on page 863 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		863
	PostalAddress <PstlAdr>	[0..1]	±		863
	Identification <Id>	[0..1]	±		864
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	864
	ContactDetails <CtctDtls>	[0..1]	±		865

### 16.4.2.2 FinancialInstitutionIdentification <FIld>

*Presence:* [1..1]

*Definition:* Identification of a financial institution.

**FinancialInstitutionIdentification <FIld>** contains the following elements (see "[BranchAndFinancialInstitutionIdentification6](#)" on page 819 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		819
	BranchIdentification <BrnchId>	[0..1]	±		820

### 16.4.3 To <To>

*Presence:* [1..1]

*Definition:* The MessagingEndpoint designated by the sending MessagingEndpoint to be the recipient who will ultimately process this Business Message.

Note the receiving MessagingEndpoint might be different from the receiving address potentially contained in the transport header (as defined in the transport layer).

**To <To>** contains one of the following **Party44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		770
Or}	<b>FinancialInstitutionIdentification</b> <FIld>	[1..1]	±		770

#### 16.4.3.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Identification of a person or an organisation.

**OrganisationIdentification <OrgId>** contains the following elements (see "[PartyIdentification135](#)" on page 863 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		863
	PostalAddress <PstlAdr>	[0..1]	±		863
	Identification <Id>	[0..1]	±		864
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	864
	ContactDetails <CtctDtls>	[0..1]	±		865

#### 16.4.3.2 FinancialInstitutionIdentification <FIld>

*Presence:* [1..1]

*Definition:* Identification of a financial institution.

**FinancialInstitutionIdentification <FIId>** contains the following elements (see "BranchAndFinancialInstitutionIdentification6" on page 819 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		819
	BranchIdentification <BrnchId>	[0..1]	±		820

## 16.4.4 BusinessMessageIdentifier <BizMsgIdr>

*Presence:* [1..1]

*Definition:* Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

*Datatype:* "Max35Text" on page 942

## 16.4.5 MessageDefinitionIdentifier <MsgDefIdr>

*Presence:* [1..1]

*Definition:* Contains the MessageIdentifier that defines the BusinessMessage.

It must contain a MessageIdentifier published on the ISO 20022 website.

example camt.001.001.03.

*Datatype:* "Max35Text" on page 942

## 16.4.6 BusinessService <BizSvc>

*Presence:* [0..1]

*Definition:* Specifies the business service agreed between the two MessagingEndpoints under which rules this Business Message is exchanged.

To be used when there is a choice of processing services or processing service levels.

Example: E&I.

*Datatype:* "Max35Text" on page 942

## 16.4.7 MarketPractice <MktPrctc>

*Presence:* [0..1]

*Definition:* Specifies the market practice to which the message conforms. The market practices are a set of rules agreed between parties that restricts the usage of the messages in order to achieve better STP (Straight Through Processing) rates.

A market practice specification may also extend the underlying message specification by using extensions or supplementary data of this underlying message.

**MarketPractice <MktPrctc>** contains the following **ImplementationSpecification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>Registry &lt;Regy&gt;</b>	[1..1]	Text		772
	<b>Identification &lt;Id&gt;</b>	[1..1]	Text		772

#### 16.4.7.1 Registry <Regy>

*Presence:* [1..1]

*Definition:* Name of the implementation specification registry in which the implementation specification of the ISO 20022 message is maintained.

For example, "MyStandards".

*Datatype:* "Max350Text" on page 942

#### 16.4.7.2 Identification <Id>

*Presence:* [1..1]

*Definition:* Identifier which unambiguously identifies, within the implementation specification registry, the implementation specification to which the ISO 20022 message is compliant. This can be done via a URN. It can also contain a version number or date.

For instance, "2018-01-01 - Version 2" or "urn:uuid:6e8bc430-9c3a-11d9-9669-0800200c9a66".

*Datatype:* "Max2048Text" on page 941

### 16.4.8 CreationDate <CreDt>

*Presence:* [1..1]

*Definition:* Date and time when this Business Message (header) was created.

*Datatype:* "ISODateTime" on page 937

### 16.4.9 BusinessProcessingDate <BizPrcgDt>

*Presence:* [0..1]

*Definition:* Processing date and time indicated by the sender for the receiver of the business message. This date may be different from the date and time provided in the CreationDate.

Usage: Market practice or bilateral agreement should specify how this element should be used.

*Datatype:* "ISODateTime" on page 937

### 16.4.10 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Indicates whether the message is a Copy, a Duplicate or a copy of a duplicate of a previously sent ISO 20022 Message.

*Datatype:* "CopyDuplicate1Code" on page 919

CodeName	Name	Definition
CODU	CopyDuplicate	Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is being sent as a copy to a party other than the account owner, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

### 16.4.11 PossibleDuplicate <PssbIDp1ct>

*Presence:* [0..1]

*Definition:* Flag indicating if the Business Message exchanged between the MessagingEndpoints is possibly a duplicate.

If the receiving MessagingEndpoint did not receive the original, then this Business Message should be processed as if it were the original.

If the receiving MessagingEndpoint did receive the original, then it should perform necessary actions to avoid processing this Business Message again.

This will guarantee business idempotent behaviour.

NOTE: this is named "PossResend" in FIX - this is an application level resend not a network level retransmission.

*Datatype:* One of the following values must be used (see ["YesNoIndicator" on page 939](#)):

- *Meaning When True:* Yes
- *Meaning When False:* No

### 16.4.12 Priority <Prty>

*Presence:* [0..1]

*Definition:* Relative indication of the processing precedence of the message over a (set of) Business Messages with assigned priorities.

*Impacted by:* [C7 "ValidationByTable"](#)

*Datatype:* ["BusinessMessagePriorityCode" on page 914](#)

**Constraints**

- **ValidationByTable**

**16.4.13 Signature <Sgntr>**

*Presence:* [0..1]

*Definition:* Contains the digital signature of the Business Entity authorised to sign this Business Message.

*Type:* (External Schema)

The W3C XML Schema that specifies following standard signature:

XML Signature Syntax and Processing (Second Edition) W3C Recommendation 10 June 2008

<http://www.w3.org/TR/2008/REC-xmlsig-core-20080610/>.

**16.4.14 Related <Rltd>**

*Presence:* [0..\*]

*Definition:* Specifies the Business Application Header(s) of the Business Message(s) to which this Business Message relates.

Can be used when replying to a query; can also be used when canceling or amending.

**Related <Rltd>** contains the following **BusinessApplicationHeader5** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	<b>CharacterSet</b> <CharSet>	[0..1]	CodeSet	C6	775
	<b>From</b> <Fr>	[1..1]			775
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		775
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		775
	<b>To</b> <To>	[1..1]			776
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		776
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		776
	<b>BusinessMessageIdentifier</b> <BizMsgIdr>	[1..1]	Text		777
	<b>MessageDefinitionIdentifier</b> <MsgDefIdr>	[1..1]	Text		777
	<b>BusinessService</b> <BizSvc>	[0..1]	Text		777
	<b>CreationDate</b> <CreDt>	[1..1]	DateTime		777
	<b>CopyDuplicate</b> <CpyDplct>	[0..1]	CodeSet		777
	<b>PossibleDuplicate</b> <PssblDplct>	[0..1]	Indicator		778
	<b>Priority</b> <Prty>	[0..1]	CodeSet	C7	778
	<b>Signature</b> <Sgntr>	[0..1]	(External Schema)		779

**16.4.14.1 CharacterSet <CharSet>***Presence:* [0..1]*Definition:* Contains the character set of the text-based elements used in the Business Message.*Impacted by:* C6 "ValidationByTable"*Datatype:* "UnicodeChartsCode" on page 936**Constraints**

- **ValidationByTable**

**16.4.14.2 From <Fr>***Presence:* [1..1]*Definition:* The sending MessagingEndpoint that has created this Business Message for the receiving MessagingEndpoint that will process this Business Message.

Note the sending MessagingEndpoint might be different from the sending address potentially contained in the transport header (as defined in the transport layer).

**From <Fr>** contains one of the following **Party44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		775
Or}	<b>FinancialInstitutionIdentification</b> <FIId>	[1..1]	±		775

**16.4.14.2.1 OrganisationIdentification <OrgId>***Presence:* [1..1]*Definition:* Identification of a person or an organisation.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification135" on page 863 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		863
	PostalAddress <PstlAdr>	[0..1]	±		863
	Identification <Id>	[0..1]	±		864
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	864
	ContactDetails <CtctDtls>	[0..1]	±		865

**16.4.14.2.2 FinancialInstitutionIdentification <FIId>***Presence:* [1..1]*Definition:* Identification of a financial institution.

**FinancialInstitutionIdentification <FIld>** contains the following elements (see "BranchAndFinancialInstitutionIdentification6" on page 819 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		819
	BranchIdentification <BrnchId>	[0..1]	±		820

#### 16.4.14.3 To <To>

*Presence:* [1..1]

*Definition:* The MessagingEndpoint designated by the sending MessagingEndpoint to be the recipient who will ultimately process this Business Message.

Note the receiving MessagingEndpoint might be different from the receiving address potentially contained in the transport header (as defined in the transport layer).

**To <To>** contains one of the following **Party44Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	<b>OrganisationIdentification</b> <OrgId>	[1..1]	±		776
Or}	<b>FinancialInstitutionIdentification</b> <FIld>	[1..1]	±		776

##### 16.4.14.3.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Identification of a person or an organisation.

**OrganisationIdentification <OrgId>** contains the following elements (see "PartyIdentification135" on page 863 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		863
	PostalAddress <PstlAdr>	[0..1]	±		863
	Identification <Id>	[0..1]	±		864
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	864
	ContactDetails <CtctDtls>	[0..1]	±		865

##### 16.4.14.3.2 FinancialInstitutionIdentification <FIld>

*Presence:* [1..1]

*Definition:* Identification of a financial institution.



**FinancialInstitutionIdentification <FIId>** contains the following elements (see "BranchAndFinancialInstitutionIdentification6" on page 819 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		819
	BranchIdentification <BrnchId>	[0..1]	±		820

#### 16.4.14.4 BusinessMessageIdentifier <BizMsgIdr>

*Presence:* [1..1]

*Definition:* Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message.

*Datatype:* "Max35Text" on page 942

#### 16.4.14.5 MessageDefinitionIdentifier <MsgDefIdr>

*Presence:* [1..1]

*Definition:* Contains the MessageIdentifier that defines the BusinessMessage.

It must contain a MessageIdentifier published on the ISO 20022 website.

example camt.001.001.03.

*Datatype:* "Max35Text" on page 942

#### 16.4.14.6 BusinessService <BizSvc>

*Presence:* [0..1]

*Definition:* Specifies the business service agreed between the two MessagingEndpoints under which rules this Business Message is exchanged.

To be used when there is a choice of processing services or processing service levels.

Example: E&I.

*Datatype:* "Max35Text" on page 942

#### 16.4.14.7 CreationDate <CreDt>

*Presence:* [1..1]

*Definition:* Date and time when this Business Message (header) was created.

Note Times must be normalized, using the "Z" annotation.

*Datatype:* "ISODateTime" on page 937

#### 16.4.14.8 CopyDuplicate <CpyDplct>

*Presence:* [0..1]

*Definition:* Indicates whether the message is a Copy, a Duplicate or a copy of a duplicate of a previously sent ISO 20022 Message.

*Datatype:* "CopyDuplicate1Code" on page 919

CodeName	Name	Definition
CODU	CopyDuplicate	Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is being sent as a copy to a party other than the account owner, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

#### 16.4.14.9 PossibleDuplicate <PssbIDplct>

*Presence:* [0..1]

*Definition:* Flag indicating if the Business Message exchanged between the MessagingEndpoints is possibly a duplicate.

If the receiving MessagingEndpoint did not receive the original, then this Business Message should be processed as if it were the original.

If the receiving MessagingEndpoint did receive the original, then it should perform necessary actions to avoid processing this Business Message again.

This will guarantee business idempotent behaviour.

NOTE: this is named "PossResend" in FIX - this is an application level resend not a network level retransmission.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 16.4.14.10 Priority <Prty>

*Presence:* [0..1]

*Definition:* Relative indication of the processing precedence of the message over a (set of) Business Messages with assigned priorities.

*Impacted by:* C7 "ValidationByTable"

*Datatype:* "BusinessMessagePriorityCode" on page 914

**Constraints**

- **ValidationByTable**

**16.4.14.11 Signature <Sgntr>**

*Presence:* [0..1]

*Definition:* Contains the digital signature of the Business Entity authorised to sign this Business Message.

*Type:* (External Schema)

The W3C XML Schema that specifies following standard signature:

XML Signature Syntax and Processing (Second Edition) W3C Recommendation 10 June 2008

<http://www.w3.org/TR/2008/REC-xmlsig-core-20080610/>.

# 17 Message Items Types

## 17.1 MessageComponents

### 17.1.1 Account

#### 17.1.1.1 SecuritiesAccount19

*Definition:* Account to or from which a securities entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		780
	Type <Tp>	[0..1]	±		780
	Name <Nm>	[0..1]	Text		780

##### 17.1.1.1.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "Max35Text" on page 942

##### 17.1.1.1.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

##### 17.1.1.1.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 943

#### 17.1.1.2 GenericAccountIdentification1

*Definition:* Information related to a generic account identification.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		781
	SchemeName <SchmeNm>	[0..1]			781
{Or	Code <Cd>	[1..1]	CodeSet		781
Or}	Proprietary <Prtry>	[1..1]	Text		781
	Issuer <Issr>	[0..1]	Text		781

#### 17.1.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "Max34Text" on page 942

#### 17.1.1.2.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **AccountSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		781
Or}	Proprietary <Prtry>	[1..1]	Text		781

##### 17.1.1.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalAccountIdentification1Code" on page 925

##### 17.1.1.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* "Max35Text" on page 942

#### 17.1.1.2.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 942

## 17.1.2 Account Identification

### 17.1.2.1 AccountIdentification4Choice

*Definition:* Specifies the unique identification of an account as assigned by the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 17.1.2.1.1 IBAN <IBAN>

*Presence:* [1..1]

*Definition:* International Bank Account Number (IBAN) - identifier used internationally by financial institutions to uniquely identify the account of a customer. Further specifications of the format and content of the IBAN can be found in the standard ISO 13616 "Banking and related financial services - International Bank Account Number (IBAN)" version 1997-10-01, or later revisions.

*Impacted by:* C16 "IBAN"

*Datatype:* "IBAN2007Identifier" on page 938

#### Constraints

- IBAN

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

#### 17.1.2.1.2 Other <Othr>

*Presence:* [1..1]

*Definition:* Unique identification of an account, as assigned by the account servicer, using an identification scheme.

**Other <Othr>** contains the following elements (see "GenericAccountIdentification1" on page 780 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		781
	SchemeName <SchmeNm>	[0..1]			781
{Or	Code <Cd>	[1..1]	CodeSet		781
Or}	Proprietary <Prtry>	[1..1]	Text		781
	Issuer <Issr>	[0..1]	Text		781

### 17.1.2.2 CollateralAccountIdentificationType3Choice

*Definition:* Specifies the identification of the collateral account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		783
Or}	Proprietary <Prtry>	[1..1]	±		783

#### 17.1.2.2.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Indicates the type of collateral account expressed as a code.

*Datatype:* "CollateralAccountType1Code" on page 915

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for liquidity providers (also known as market maker) activities.
MGIN	Margin	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers.
DFLT	DefaultFund	Specifies that the account is used to post collateral that covers clearing member's default risk.

#### 17.1.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Specifies the collateral account expressed as a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 17.1.2.3 CollateralAccount3

*Definition:* Provides additional information on the collateral account of the party delivering/receiving the collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Type <Tp>	[0..1]	±		784
	Name <Nm>	[0..1]	Text		784

#### 17.1.2.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification of the collateral account.

*Datatype:* "Max35Text" on page 942

#### 17.1.2.3.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicates the type of collateral account.

**Type <Tp>** contains one of the following elements (see "CollateralAccountIdentificationType3Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		783
Or}	Proprietary <Prtry>	[1..1]	±		783

#### 17.1.2.3.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

*Datatype:* "Max70Text" on page 943

#### 17.1.2.4 SubAccount5

*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Name <Nm>	[0..1]	Text		785
	Characteristic <Chrtc>	[0..1]	Text		785

#### 17.1.2.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification for the account between the account owner and the account servicer.



*Datatype:* "Max35Text" on page 942

#### 17.1.2.4.2 Name <Nm>

*Presence:* [0..1]

*Definition:* Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

*Datatype:* "Max35Text" on page 942

#### 17.1.2.4.3 Characteristic <Chrtc>

*Presence:* [0..1]

*Definition:* Specifies additional properties of the account.

*Datatype:* "Max35Text" on page 942

### 17.1.3 Amount

#### 17.1.3.1 Result1

*Definition:* Summation of the call amounts either due to A or due to B.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C6	785
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C6	785
	AdditionalInformation <AddtlInf>	[0..1]	Text		786

##### 17.1.3.1.1 DueToPartyA <DueToPtyA>

*Presence:* [0..1]

*Definition:* Amount payable by party B to party A.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

##### 17.1.3.1.2 DueToPartyB <DueToPtyB>

*Presence:* [0..1]

*Definition:* Amount payable by party A to party B.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.3.1.3 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information related to the collateral that may be requested.

*Datatype:* "Max210Text" on page 941

#### 17.1.3.2 AmountAndDirection20

*Definition:* Amount of money debited or credited on the books of an account servicer.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C4, C6	786
	CreditDebitIndicator <CdtDbtInd>	[0..1]	CodeSet		787

#### 17.1.3.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Total amount that needs to be settled.

*Impacted by:* C4 "ActiveOrHistoricCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveOrHistoricCurrencyAndAmount" on page 912

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 17.1.3.2.2 CreditDebitIndicator <CdtDbtInd>

*Presence:* [0..1]

*Definition:* Indicates whether an entry is a credit or a debit.

*Datatype:* "CreditDebitCode" on page 920

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

## 17.1.4 Balance

### 17.1.4.1 CollateralBalance1

*Definition:* Provides details about the collateral held by party A and/or B.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[1..1]	Amount	C1, C6	787
	HeldByPartyB <HeldByPtyB>	[1..1]	Amount	C1, C6	787

#### 17.1.4.1.1 HeldByPartyA <HeldByPtyA>

*Presence:* [1..1]

*Definition:* Collateral currently held by party A.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.4.1.2 HeldByPartyB <HeldByPtyB>

*Presence:* [1..1]

*Definition:* Collateral currently held by party B.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.1.4.2 CollateralBalance1Choice**

*Definition:* Choice to provide the collateral balance for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TotalCollateral <TtlColl>	[1..1]	Amount	C1, C6	788
Or	CollateralDetails <CollDtls>	[1..1]	±		788
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		789

**17.1.4.2.1 TotalCollateral <TtlColl>**

*Presence:* [1..1]

*Definition:* Collateral currently received (+)/delivered (-) in the base currency. This amount is after the haircut has been applied.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.1.4.2.2 CollateralDetails <CollDtls>**

*Presence:* [1..1]

*Definition:* Provides details about the collateral held, in transit or that still needs to be agreed by both parties, for the variation margin and optionally the segregated independent amount.

**CollateralDetails <CollDtls>** contains the following elements (see "Collateral1" on page 792 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VarthMrgn>	[1..1]	±		792
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		792

#### 17.1.4.2.3 SegregatedIndependentAmount <SgrtdIndpdntAmt>

*Presence:* [1..1]

*Definition:* Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount only.

**SegregatedIndependentAmount <SgrtdIndpdntAmt>** contains the following elements (see "MarginCollateral1" on page 799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount	C1, C6	799
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount	C1, C6	800
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount	C1, C6	800
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount	C1, C6	800
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount	C1, C6	801
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount	C1, C6	801

## 17.1.5 Collateral

### 17.1.5.1 CashCollateral4

*Definition:* Provides details about the cash posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AssetNumber <AsstNb>	[0..1]	Text		790
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C6	790
	DepositType <DpstTp>	[0..1]	CodeSet		790
	BlockedAmount <BlckdAmt>	[0..1]	Amount	C1, C6	790
	MaturityDate <MtrtyDt>	[0..1]	Date		791
	ValueDate <ValDt>	[0..1]	Date		791
	ExchangeRate <XchgRate>	[0..1]	Rate		791
	CollateralValue <CollVal>	[1..1]	Amount	C1, C6	791
	Haircut <Hrcut>	[0..1]	Rate		791

**17.1.5.1.1 AssetNumber <AsstNb>***Presence:* [0..1]*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.*Datatype:* "Max35Text" on page 942**17.1.5.1.2 DepositAmount <DpstAmt>***Presence:* [0..1]*Definition:* Amount of the deposit.*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 910**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.1.5.1.3 DepositType <DpstTp>***Presence:* [0..1]*Definition:* Specifies whether the deposit is fixed term or call/notice.*Datatype:* "DepositType1Code" on page 920

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

**17.1.5.1.4 BlockedAmount <BlckdAmt>***Presence:* [0..1]

*Definition:* Amount blocked by the central counterparty for any reasonable reason ( for example for judicial reasons). In this case the investor can not withdraw or distribute this collateral.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 910**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.5.1.5 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 937

#### 17.1.5.1.6 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the cash taken as collateral.

*Datatype:* "ISODate" on page 937

#### 17.1.5.1.7 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 17.1.5.1.8 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.5.1.9 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

### 17.1.5.2 Collateral1

*Definition:* Provides details about the collateral against variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartnMrgn>	[1..1]	±		792
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		792

#### 17.1.5.2.1 VariationMargin <VartnMrgn>

*Presence:* [1..1]

*Definition:* Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the variation margin.

**VariationMargin <VartnMrgn>** contains the following elements (see "[MarginCollateral1](#)" on page 799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount	C1, C6	799
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount	C1, C6	800
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount	C1, C6	800
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount	C1, C6	800
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount	C1, C6	801
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount	C1, C6	801

#### 17.1.5.2.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

*Presence:* [0..1]

*Definition:* Provides details about the collateral held, in transit or that still needs to be agreed by both parties, against the segregated independent amount.

**SegregatedIndependentAmount <SgrtdIndpdntAmt>** contains the following elements (see "[MarginCollateral1](#)" on page 799 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount	C1, C6	799
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount	C1, C6	800
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount	C1, C6	800
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount	C1, C6	800
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount	C1, C6	801
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount	C1, C6	801



### 17.1.5.3 CashCollateral5

*Definition:* Provides details about the cash posted as collateral.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralIdentification <CollId>	[0..1]	Text		793
	CashAccountIdentification <CshAcctId>	[0..1]	±		793
	AssetNumber <AsstNb>	[0..1]	Text		793
	DepositAmount <DpstAmt>	[0..1]	Amount	C1, C6	793
	DepositType <DpstTp>	[0..1]	CodeSet		794
	MaturityDate <MtrtyDt>	[0..1]	Date		794
	ValueDate <ValDt>	[0..1]	Date		794
	ExchangeRate <XchgRate>	[0..1]	Rate		794
	CollateralValue <CollVal>	[1..1]	Amount	C1, C6	794
	Haircut <Hrcut>	[0..1]	Rate		795

#### 17.1.5.3.1 CollateralIdentification <CollId>

*Presence:* [0..1]

*Definition:* Provides the identification of the proposed collateral.

*Datatype:* "Max35Text" on page 942

#### 17.1.5.3.2 CashAccountIdentification <CshAcctId>

*Presence:* [0..1]

*Definition:* Provides the identification of the clearing member 's cash account.

**CashAccountIdentification <CshAcctId>** contains one of the following elements (see "AccountIdentification4Choice" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	IBAN <IBAN>	[1..1]	IdentifierSet	C16	782
Or}	Other <Othr>	[1..1]	±		782

#### 17.1.5.3.3 AssetNumber <AsstNb>

*Presence:* [0..1]

*Definition:* Identifies the register number of the collateral deposit assigned by the central counterparty.

*Datatype:* "Max35Text" on page 942

#### 17.1.5.3.4 DepositAmount <DpstAmt>

*Presence:* [0..1]

*Definition:* Amount of the deposit.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.5.3.5 DepositType <DpstTp>

*Presence:* [0..1]

*Definition:* Specifies whether the deposit is fixed term or call/notice.

*Datatype:* "DepositType1Code" on page 920

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

#### 17.1.5.3.6 MaturityDate <MtrtyDt>

*Presence:* [0..1]

*Definition:* Planned final repayment date at the time of issuance.

*Datatype:* "ISODate" on page 937

#### 17.1.5.3.7 ValueDate <ValDt>

*Presence:* [0..1]

*Definition:* Valuation date of the cash taken as collateral.

*Datatype:* "ISODate" on page 937

#### 17.1.5.3.8 ExchangeRate <XchgRate>

*Presence:* [0..1]

*Definition:* Exchange rate.

*Datatype:* "BaseOneRate" on page 940

#### 17.1.5.3.9 CollateralValue <CollVal>

*Presence:* [1..1]

*Definition:* Value of the collateral after taking into account the haircut.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.5.3.10 Haircut <Hrcut>

*Presence:* [0..1]

*Definition:* Haircut or valuation factor on the collateral expressed as a percentage.

*Datatype:* "PercentageRate" on page 940

## 17.1.6 Collateral Dispute

### 17.1.6.1 Dispute1

*Definition:* Provides the dispute details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		795
	DisputedAmount <DsptdAmt>	[1..1]	Amount	C1, C6	795
	DisputeDate <DsptDt>	[1..1]	Date		796

#### 17.1.6.1.1 MarginCallRequestIdentification <MrgnCallReqId>

*Presence:* [1..1]

*Definition:* Unique identification for the margin call request.

*Datatype:* "Max35Text" on page 942

#### 17.1.6.1.2 DisputedAmount <DsptdAmt>

*Presence:* [1..1]

*Definition:* Disputed amount.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.1.6.1.3 DisputeDate <DsptDt>**

*Presence:* [1..1]

*Definition:* Date of dispute.

*Datatype:* "ISODate" on page 937

**17.1.6.2 DisputeResolutionType2Choice**

*Definition:* Choice between a code or a proprietary code as to the nature of the dispute about the collateral amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		796
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		797

**17.1.6.2.1 Code <Cd>**

*Presence:* [1..1]

*Definition:* Code to specify the type of dispute that is to be resolved regarding the disputed collateral amount.

*Datatype:* "DisputeResolutionType2Code" on page 921

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
REEX	ReconcileExposure	Indicates that the disputed collateral amount should be confirmed through reconciliation of the exposure.
RETH	ReconcileThreshold	Indicates that the disputed collateral amount should be confirmed through reconciliation of the threshold.
RMTA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the minimum transfer amount.

CodeName	Name	Definition
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.
RNIA	ReconcileNettedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the independent amount.

#### 17.1.6.2.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Proprietary identification of the type of dispute that is to be resolved regarding the disputed collateral amount.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification30](#)" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

#### 17.1.6.3 DisputeResolutionType1Choice

*Definition:* Choice between a code or a proprietary code as to the nature of the dispute about the collateral amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		797
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		798

##### 17.1.6.3.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Code to specify the type of dispute that is to be resolved regarding the disputed collateral amount.

*Datatype:* "[DisputeResolutionType1Code](#)" on page 920

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
RMTA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through

CodeName	Name	Definition
		reconciliation of the minimum transfer amount.
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.
RESA	ReconcileSegregatedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the initial margin.

### 17.1.6.3.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Proprietary identification of the type of dispute that is to be resolved regarding the disputed collateral amount.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification30](#)" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

## 17.1.7 Collateral Movement

### 17.1.7.1 CollateralMovement9

*Definition:* Specifies the type of collateral that will be delivered and the date to be reported.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralType <CollTp>	[1..1]	CodeSet		798
	Date <Dt>	[0..1]	Date		799

#### 17.1.7.1.1 CollateralType <CollTp>

*Presence:* [1..1]

*Definition:* Specifies the type of collateral.

*Datatype:* "[CollateralType1Code](#)" on page 918

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.

CodeName	Name	Definition
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.

#### 17.1.7.1.2 Date <Dt>

*Presence:* [0..1]

*Definition:* Date by which the collateral movement must be executed.

*Datatype:* "ISODate" on page 937

## 17.1.8 Current Collateral

### 17.1.8.1 MarginCollateral1

*Definition:* Provides details about the collateral held, in transit or that still needs to be agreed by both parties.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	HeldByPartyA <HeldByPtyA>	[0..1]	Amount	C1, C6	799
	HeldByPartyB <HeldByPtyB>	[0..1]	Amount	C1, C6	800
	PriorAgreedToPartyA <PrrAgrdToPtyA>	[0..1]	Amount	C1, C6	800
	PriorAgreedToPartyB <PrrAgrdToPtyB>	[0..1]	Amount	C1, C6	800
	InTransitToPartyA <InTrnstToPtyA>	[0..1]	Amount	C1, C6	801
	InTransitToPartyB <InTrnstToPtyB>	[0..1]	Amount	C1, C6	801

#### 17.1.8.1.1 HeldByPartyA <HeldByPtyA>

*Presence:* [0..1]

*Definition:* Post haircut market value of all margin collateral held by party A.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.8.1.2 HeldByPartyB <HeldByPtyB>

*Presence:* [0..1]

*Definition:* Post haircut market value of all margin collateral held by party B.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.8.1.3 PriorAgreedToPartyA <PrrAgrdToPtyA>

*Presence:* [0..1]

*Definition:* Sum of all margin agreed amounts due to party A from prior days' collateral calls where collateral movements have not yet been agreed.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.8.1.4 PriorAgreedToPartyB <PrrAgrdToPtyB>

*Presence:* [0..1]



*Definition:* Sum of all margin agreed amounts due to party B from prior days' collateral calls where collateral movements have not yet been agreed.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### **Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### **17.1.8.1.5 InTransitToPartyA <InTrnstToPtyA>**

*Presence:* [0..1]

*Definition:* Sum of all margin collateral movements due to party A in progress but not yet settled.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### **Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### **17.1.8.1.6 InTransitToPartyB <InTrnstToPtyB>**

*Presence:* [0..1]

*Definition:* Sum of all margin collateral movements due to party B in progress but not yet settled.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### **Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 17.1.8.2 ExpectedCollateralMovement2

*Definition:* Specifies the expected collateral type and direction.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		802
	Return <Rtr>	[0..*]	±		802

#### 17.1.8.2.1 Delivery <Dlvry>

*Presence:* [0..\*]

*Definition:* Type of collateral that will be delivered and date by which the collateral movement is expected.

**Delivery <Dlvry>** contains the following elements (see "[CollateralMovement9](#)" on page 798 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralType <CollTp>	[1..1]	CodeSet		798
	Date <Dt>	[0..1]	Date		799

#### 17.1.8.2.2 Return <Rtr>

*Presence:* [0..\*]

*Definition:* Type of collateral that will be returned and date by which the collateral movement is expected.

**Return <Rtr>** contains the following elements (see "[CollateralMovement9](#)" on page 798 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	CollateralType <CollTp>	[1..1]	CodeSet		798
	Date <Dt>	[0..1]	Date		799

### 17.1.8.3 ExpectedCollateral2Choice

*Definition:* Provides the expected collateral type and direction for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	ExpectedCollateralDetails <XpctdCollDtls>	[1..1]	±		803
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		803

#### 17.1.8.3.1 ExpectedCollateralDetails <XpctdCollDtls>

*Presence:* [1..1]

*Definition:* Provides the expected collateral type and direction for the variation margin and optionally the segregated independent amount.

**ExpectedCollateralDetails <XpctdCollDtls>** contains the following elements (see ["ExpectedCollateral2"](#) on page 803 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartnMrgn>	[1..1]	±		803
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		804

#### 17.1.8.3.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

*Presence:* [1..1]

*Definition:* Provides the expected collateral type and direction for the segregated independent amount.

**SegregatedIndependentAmount <SgrtdIndpdntAmt>** contains the following elements (see ["ExpectedCollateralMovement2"](#) on page 802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		802
	Return <Rtr>	[0..*]	±		802

#### 17.1.8.4 ExpectedCollateral2

*Definition:* Provides the expected collateral type and direction for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VartnMrgn>	[1..1]	±		803
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		804

#### 17.1.8.4.1 VariationMargin <VartnMrgn>

*Presence:* [1..1]

*Definition:* Provides the expected collateral type and direction for the variation margin.

**VariationMargin <VartnMrgn>** contains the following elements (see "[ExpectedCollateralMovement2](#)" on page 802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		802
	Return <Rtr>	[0..*]	±		802

#### 17.1.8.4.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>

*Presence:* [0..1]

*Definition:* Provides the expected collateral type and direction for the segregated independent amount.

**SegregatedIndependentAmount <SgrtdIndpdntAmt>** contains the following elements (see "[ExpectedCollateralMovement2](#)" on page 802 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Delivery <Dlvry>	[0..*]	±		802
	Return <Rtr>	[0..*]	±		802

#### 17.1.8.5 MarginCall1

*Definition:* Details of the margin call request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ExposedAmountPartyA <XpsdAmtPtyA>	[0..1]	Amount	C1, C6	805
	ExposedAmountPartyB <XpsdAmtPtyB>	[0..1]	Amount	C1, C6	806
	ExposureConvention <XpsrCnvtn>	[0..1]	CodeSet		806
	IndependentAmountPartyA <IndpdntAmtPtyA>	[0..1]	±		806
	IndependentAmountPartyB <IndpdntAmtPtyB>	[0..1]	±		807
	MarginTerms <MrgnTerms>	[0..1]			808
{Or	MarginDetails <MrgnDtls>	[1..1]			809
	VariationMargin <VartnMrgn>	[1..1]			809
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	809
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		810
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	810
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	810
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		811
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		811
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		811
	CollateralBalance <CollBal>	[0..1]	±		812

#### 17.1.8.5.1 ExposedAmountPartyA <XpsdAmtPtyA>

*Presence:* [0..1]

*Definition:* Sum of the exposures of all transactions which are in the favour of party A. That is, all transactions which would have an amount payable by party B to party A if they were being terminated.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.1.8.5.2 ExposedAmountPartyB <XpsdAmtPtyB>***Presence:* [0..1]*Definition:* Sum of the exposures of all transactions which are in the favour of party B. That is, all transactions which would have an amount payable by party A to party B if they were being terminated.*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 910**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.1.8.5.3 ExposureConvention <XpsrCnvtn>***Presence:* [0..1]*Definition:* Determines how the variation margin requirement is to be calculated:

- either Net, in which the exposure of all transactions in favour of party A and the the exposure of all transactions in favour of party B will be netted together or
- gross in which two separate variation margin requirements will be determined.

*Datatype:* "ExposureConventionType1Code" on page 921

CodeName	Name	Definition
GROS	Gross	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation, and then two separate variation margin requirements will be determined.
NET1	Net	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation.

**17.1.8.5.4 IndependentAmountPartyA <IndpdntAmtPtyA>***Presence:* [0..1]*Definition:* Amount applied as an add-on to the exposure (to party A) usually intended to cover a possible increase in exposure before the next valuation date.

**IndependentAmountPartyA <IndpdntAmtPtyA>** contains the following elements (see "AggregatedIndependentAmount1" on page 827 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Trade <Trad>	[0..1]			828
	Amount <Amt>	[1..1]	Amount	C1, C6	828
	Convention <Cnvntn>	[1..1]	CodeSet		829
	ValueAtRisk <ValAtRsk>	[0..1]			829
	Amount <Amt>	[1..1]	Amount	C1, C6	829
	Convention <Cnvntn>	[1..1]	CodeSet		830
	NetOpenPosition <NetOpnPos>	[0..1]			830
	Amount <Amt>	[1..1]	Amount	C1, C6	831
	Convention <Cnvntn>	[1..1]	CodeSet		831
	OtherAmount <OthrAmt>	[0..*]			831
	Description <Desc>	[0..1]	Text		832
	Amount <Amt>	[1..1]	Amount	C1, C6	832
	Convention <Cnvntn>	[1..1]	CodeSet		832

#### 17.1.8.5.5 IndependentAmountPartyB <IndpdntAmtPtyB>

*Presence:* [0..1]

*Definition:* An amount applied as an add-on to the exposure (to party B) usually intended to cover a possible increase in exposure before the next valuation date.

**IndependentAmountPartyB <IndpdntAmtPtyB>** contains the following elements (see "AggregatedIndependentAmount1" on page 827 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Trade <Trad>	[0..1]			828
	Amount <Amt>	[1..1]	Amount	C1, C6	828
	Convention <Cnvrtn>	[1..1]	CodeSet		829
	ValueAtRisk <ValAtRsk>	[0..1]			829
	Amount <Amt>	[1..1]	Amount	C1, C6	829
	Convention <Cnvrtn>	[1..1]	CodeSet		830
	NetOpenPosition <NetOpnPos>	[0..1]			830
	Amount <Amt>	[1..1]	Amount	C1, C6	831
	Convention <Cnvrtn>	[1..1]	CodeSet		831
	OtherAmount <OthrAmt>	[0..*]			831
	Description <Desc>	[0..1]	Text		832
	Amount <Amt>	[1..1]	Amount	C1, C6	832
	Convention <Cnvrtn>	[1..1]	CodeSet		832

#### 17.1.8.5.6 MarginTerms <MrgnTerms>

*Presence:* [0..1]

*Definition:* Provides information like threshold amount, threshold type, minimum transfer amount, rounding amount or rounding convention, that applies to either the variation margin or the segregated independent amount.

**MarginTerms <MrgnTerms>** contains one of the following **MarginTerms1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginDetails <MrgnDtls>	[1..1]			809
	VariationMargin <VartrnMrgn>	[1..1]			809
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	809
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		810
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	810
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	810
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		811
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		811
Or}	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[1..1]	±		811



**17.1.8.5.6.1 MarginDetails <MrgnDtls>***Presence:* [1..1]*Definition:* Elements used to calculate the collateral margin call for the variation margin and optionally the segregated independent amount.**MarginDetails <MrgnDtls>** contains the following **Margin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMargin <VarthMrgn>	[1..1]			809
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	809
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		810
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	810
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	810
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		811
	SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>	[0..1]	±		811

**17.1.8.5.6.1.1 VariationMargin <VartnMrgn>***Presence:* [1..1]*Definition:* Elements used to calculate the collateral margin call for the variation margin.**VariationMargin <VartnMrgn>** contains the following **VariationMargin1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ThresholdAmount <ThrshldAmt>	[1..1]	Amount	C1, C6	809
	ThresholdType <ThrshldTp>	[0..1]	CodeSet		810
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	810
	RoundingAmount <RndgAmt>	[1..1]	Amount	C1, C6	810
	RoundingMethod <RndgMtd>	[1..1]	CodeSet		811

**17.1.8.5.6.1.1.1 ThresholdAmount <ThrshldAmt>***Presence:* [1..1]*Definition:* Amount of unsecured exposure a counterparty will accept before issuing a margin call in the base currency.*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 910**Constraints**

- ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.8.5.6.1.1.2 ThresholdType <ThrshldTp>

*Presence:* [0..1]

*Definition:* Specifies if the threshold amount is secured or unsecured.

*Datatype:* "ThresholdType1Code" on page 936

CodeName	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.
UNSE	Unsecured	Means that the threshold provides a predetermined level of free trading. Once the threshold is breached, collateral must be posted to cover the exposure over and above the threshold level.

#### 17.1.8.5.6.1.1.3 MinimumTransferAmount <MinTrfAmt>

*Presence:* [1..1]

*Definition:* Minimum amount to pay/receive as specified in the agreement in the base currency (to avoid the need to transfer an inconveniently small amount of variation margin).

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.8.5.6.1.1.4 RoundingAmount <RndgAmt>

*Presence:* [1..1]

*Definition:* Amount specified to avoid the need to transfer uneven amounts of collateral.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.1.8.5.6.1.1.5 RoundingMethod <RndgMtd>**

*Presence:* [1..1]

*Definition:* Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

*Datatype:* "RoundingMethod1Code" on page 934

CodeName	Name	Definition
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.
CLSR	Closer	Rounds the amount to the closer integral multiple specified.

**17.1.8.5.6.1.2 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>**

*Presence:* [0..1]

*Definition:* Elements used to calculate the collateral margin call for the segregated independent amount.

**SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>** contains the following elements (see "SegregatedIndependentAmountMargin1" on page 826 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	826
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C6	826
	RoundingMethod <RndgMtd>	[0..1]	CodeSet		827

**17.1.8.5.6.2 SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>**

*Presence:* [1..1]

*Definition:* Elements used to calculate the collateral margin call for the segregated independent amount.

**SegregatedIndependentAmountMargin <SgrtdIndpdntAmtMrgn>** contains the following elements (see "[SegregatedIndependentAmountMargin1](#)" on page 826 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	826
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C6	826
	RoundingMethod <RndgMtd>	[0..1]	CodeSet		827

#### 17.1.8.5.7 CollateralBalance <CollBal>

*Presence:* [0..1]

*Definition:* Provides details about the collateral held, in transit or that still needs to be agreed by both parties with a segregation between variation margin and segregated independent amount.

**CollateralBalance <CollBal>** contains one of the following elements (see "[CollateralBalance1Choice](#)" on page 788 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	TotalCollateral <TtlColl>	[1..1]	Amount	C1, C6	788
Or	CollateralDetails <CollDtls>	[1..1]	±		788
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		789

## 17.1.9 Date Period

### 17.1.9.1 DatePeriod2

*Definition:* Range of time defined by a start date and an end date.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FromDate <FrDt>	[1..1]	Date		812
	ToDate <ToDt>	[1..1]	Date		812

#### 17.1.9.1.1 FromDate <FrDt>

*Presence:* [1..1]

*Definition:* Start date of the range.

*Datatype:* "[ISODate](#)" on page 937

#### 17.1.9.1.2 ToDate <ToDt>

*Presence:* [1..1]

*Definition:* End date of the range.

*Datatype:* "[ISODate](#)" on page 937

## 17.1.10 Date Time

### 17.1.10.1 DateFormat14Choice

*Definition:* Choice between an ISODate format or a date code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		813
Or}	DateCode <DtCd>	[1..1]			813
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

#### 17.1.10.1.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Date expressed as a calendar date.

*Datatype:* "ISODate" on page 937

#### 17.1.10.1.2 DateCode <DtCd>

*Presence:* [1..1]

*Definition:* Specifies the type of date.

**DateCode <DtCd>** contains one of the following **DateCode9Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		813
Or}	Proprietary <Prtry>	[1..1]	±		813

#### 17.1.10.1.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Standard code to specify the type of date.

*Datatype:* "DateType2Code" on page 920

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

#### 17.1.10.1.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Proprietary identification of the type of date.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

### 17.1.10.2 DateAndDateTime2Choice

*Definition:* Choice between a date or a date and time format.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 17.1.10.2.1 Date <Dt>

*Presence:* [1..1]

*Definition:* Specified date.

*Datatype:* "[ISODate](#)" on page 937

#### 17.1.10.2.2 DateTime <DtTm>

*Presence:* [1..1]

*Definition:* Specified date and time.

*Datatype:* "[ISODateTime](#)" on page 937

## 17.1.11 Financial Institution Identification

### 17.1.11.1 ClearingSystemMemberIdentification2

*Definition:* Unique identification, as assigned by a clearing system, to unambiguously identify a member of the clearing system.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		814
	MemberIdentification <Mmbld>	[1..1]	Text		815

#### 17.1.11.1.1 ClearingSystemIdentification <ClrSysId>

*Presence:* [0..1]

*Definition:* Specification of a pre-agreed offering between clearing agents or the channel through which the payment instruction is processed.

**ClearingSystemIdentification <ClrSysId>** contains one of the following elements (see "ClearingSystemIdentification2Choice" on page 910 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		910
Or}	Proprietary <Prtry>	[1..1]	Text		910

#### 17.1.11.1.2 MemberIdentification <Mmbld>

*Presence:* [1..1]

*Definition:* Identification of a member of a clearing system.

*Datatype:* "Max35Text" on page 942

#### 17.1.11.2 FinancialInstitutionIdentification18

*Definition:* Specifies the details to identify a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BICFI <BICFI>	[0..1]	IdentifierSet	C2	815
	ClearingSystemMemberIdentification <ClrSysMmbld>	[0..1]	±		815
	LEI <LEI>	[0..1]	IdentifierSet		816
	Name <Nm>	[0..1]	Text		816
	PostalAddress <PstlAdr>	[0..1]	±		816
	Other <Othr>	[0..1]	±		817

##### 17.1.11.2.1 BICFI <BICFI>

*Presence:* [0..1]

*Definition:* Code allocated to a financial institution by the ISO 9362 Registration Authority as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C2 "BICFI"

*Datatype:* "BICFIDec2014Identifier" on page 938

##### Constraints

- **BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

##### 17.1.11.2.2 ClearingSystemMemberIdentification <ClrSysMmbld>

*Presence:* [0..1]

*Definition:* Information used to identify a member within a clearing system.

**ClearingSystemMemberIdentification <ClrSysMmbld>** contains the following elements (see "[ClearingSystemMemberIdentification2](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ClearingSystemIdentification <ClrSysId>	[0..1]	±		814
	MemberIdentification <Mmbld>	[1..1]	Text		815

#### 17.1.11.2.3 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identifier of the financial institution.

*Datatype:* "[LEIIdentifier](#)" on page 939

#### 17.1.11.2.4 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which an agent is known and which is usually used to identify that agent.

*Datatype:* "[Max140Text](#)" on page 941

#### 17.1.11.2.5 PostalAddress <PstlAdr>

*Presence:* [0..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.



**PostalAddress <PstIAdr>** contains the following elements (see "PostalAddress24" on page 873 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			874
{Or	Code <Cd>	[1..1]	CodeSet		874
Or}	Proprietary <Prtry>	[1..1]	±		874
	Department <Dept>	[0..1]	Text		874
	SubDepartment <SubDept>	[0..1]	Text		875
	StreetName <StrtNm>	[0..1]	Text		875
	BuildingNumber <BldgNb>	[0..1]	Text		875
	BuildingName <BldgNm>	[0..1]	Text		875
	Floor <Flr>	[0..1]	Text		875
	PostBox <PstBx>	[0..1]	Text		875
	Room <Room>	[0..1]	Text		875
	PostCode <PstCd>	[0..1]	Text		875
	TownName <TwnNm>	[0..1]	Text		876
	TownLocationName <TwnLctnNm>	[0..1]	Text		876
	DistrictName <DstrctNm>	[0..1]	Text		876
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		876
	Country <Ctry>	[0..1]	CodeSet	C3	876
	AddressLine <AdrLine>	[0..7]	Text		876

#### 17.1.11.2.6 Other <Othr>

*Presence:* [0..1]

*Definition:* Unique identification of an agent, as assigned by an institution, using an identification scheme.

**Other <Othr>** contains the following elements (see "GenericFinancialIdentification1" on page 820 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		820
	SchemeName <SchmeNm>	[0..1]			821
{Or	Code <Cd>	[1..1]	CodeSet		821
Or}	Proprietary <Prtry>	[1..1]	Text		821
	Issuer <Issr>	[0..1]	Text		821

### 17.1.11.3 BranchData3

*Definition:* Information that locates and identifies a specific branch of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		818
	LEI <LEI>	[0..1]	IdentifierSet		818
	Name <Nm>	[0..1]	Text		818
	PostalAddress <PstlAdr>	[0..1]	±		818

#### 17.1.11.3.1 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification of a branch of a financial institution.

*Datatype:* "Max35Text" on page 942

#### 17.1.11.3.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification for the branch of the financial institution.

*Datatype:* "LEIIdentifier" on page 939

#### 17.1.11.3.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which an agent is known and which is usually used to identify that agent.

*Datatype:* "Max140Text" on page 941

#### 17.1.11.3.4 PostalAddress <PstlAdr>

*Presence:* [0..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**PostalAddress <PstlAdr>** contains the following elements (see "PostalAddress24" on page 873 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			874
{Or	Code <Cd>	[1..1]	CodeSet		874
Or}	Proprietary <Prtry>	[1..1]	±		874
	Department <Dept>	[0..1]	Text		874
	SubDepartment <SubDept>	[0..1]	Text		875
	StreetName <StrtNm>	[0..1]	Text		875
	BuildingNumber <BldgNb>	[0..1]	Text		875
	BuildingName <BldgNm>	[0..1]	Text		875
	Floor <Flr>	[0..1]	Text		875
	PostBox <PstBx>	[0..1]	Text		875
	Room <Room>	[0..1]	Text		875
	PostCode <PstCd>	[0..1]	Text		875
	TownName <TwnNm>	[0..1]	Text		876
	TownLocationName <TwnLctnNm>	[0..1]	Text		876
	DistrictName <DstrctNm>	[0..1]	Text		876
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		876
	Country <Ctry>	[0..1]	CodeSet	C3	876
	AddressLine <AdrLine>	[0..7]	Text		876

#### 17.1.11.4 BranchAndFinancialInstitutionIdentification6

*Definition:* Unique and unambiguous identification of a financial institution or a branch of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	FinancialInstitutionIdentification <FinInstnId>	[1..1]	±		819
	BranchIdentification <BrnchId>	[0..1]	±		820

##### 17.1.11.4.1 FinancialInstitutionIdentification <FinInstnId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a financial institution, as assigned under an internationally recognised or proprietary identification scheme.

**FinancialInstitutionIdentification <FinInstnId>** contains the following elements (see "FinancialInstitutionIdentification18" on page 815 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BICFI <BICFI>	[0..1]	IdentifierSet	C2	815
	ClearingSystemMemberIdentification <ClrSysMmbld>	[0..1]	±		815
	LEI <LEI>	[0..1]	IdentifierSet		816
	Name <Nm>	[0..1]	Text		816
	PostalAddress <PstlAdr>	[0..1]	±		816
	Other <Othr>	[0..1]	±		817

#### 17.1.11.4.2 BranchIdentification <BrnchId>

*Presence:* [0..1]

*Definition:* Identifies a specific branch of a financial institution.

*Usage:* This component should be used in case the identification information in the financial institution component does not provide identification up to branch level.

**BranchIdentification <BrnchId>** contains the following elements (see "BranchData3" on page 818 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[0..1]	Text		818
	LEI <LEI>	[0..1]	IdentifierSet		818
	Name <Nm>	[0..1]	Text		818
	PostalAddress <PstlAdr>	[0..1]	±		818

#### 17.1.11.5 GenericFinancialIdentification1

*Definition:* Information related to an identification of a financial institution.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		820
	SchemeName <SchmeNm>	[0..1]			821
{Or	Code <Cd>	[1..1]	CodeSet		821
Or}	Proprietary <Prtry>	[1..1]	Text		821
	Issuer <Issr>	[0..1]	Text		821

##### 17.1.11.5.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person.

*Datatype:* "Max35Text" on page 942

#### 17.1.11.5.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **FinancialIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		821
Or}	Proprietary <Prtry>	[1..1]	Text		821

##### 17.1.11.5.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalFinancialInstitutionIdentification1Code" on page 926

##### 17.1.11.5.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* "Max35Text" on page 942

##### 17.1.11.5.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 942

## 17.1.12 Financial Instrument

### 17.1.12.1 SecurityIdentification19

*Definition:* Identification of a security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ISIN <ISIN>	[0..1]	IdentifierSet		822
	OtherIdentification <OthrId>	[0..*]			822
	Identification <Id>	[1..1]	Text		823
	Suffix <Sfx>	[0..1]	Text		823
	Type <Tp>	[1..1]	±		823
	Description <Desc>	[0..1]	Text		823

**Constraints**

- **DescriptionPresenceRule**

If Description is not present then either ISIN or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /Description is absent
Following Must be True
    /ISIN Must be present
Or
    /OtherIdentification[*] Must be present
```

- **DescriptionUsageRule**

Description must be used alone as the last resort.

- **ISINGuideline**

When an ISIN code exists, it is strongly recommended that the ISIN be used.

- **ISINPresenceRule**

If ISIN is not present then either Description or at least one occurrence of OtherIdentification must be present.

```
On Condition
    /ISIN is absent
Following Must be True
    /OtherIdentification[*] Must be present
Or
    /Description Must be present
```

- **OtherIdentificationPresenceRule**

If OtherIdentification is not present then either ISIN or Description must be present.

```
On Condition
    /OtherIdentification[*] is absent
Following Must be True
    /ISIN Must be present
Or
    /Description Must be present
```

**17.1.12.1.1 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 938

**17.1.12.1.2 OtherIdentification <Othrid>**

*Presence:* [0..\*]

*Definition:* Identification of a security by proprietary or domestic identification scheme.

**OtherIdentification <OthrId>** contains the following **OtherIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		823
	Suffix <Sfx>	[0..1]	Text		823
	Type <Tp>	[1..1]	±		823

#### 17.1.12.1.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of a security.

*Datatype:* "Max35Text" on page 942

#### 17.1.12.1.2.2 Suffix <Sfx>

*Presence:* [0..1]

*Definition:* Identifies the suffix of the security identification.

*Datatype:* "Max16Text" on page 941

#### 17.1.12.1.2.3 Type <Tp>

*Presence:* [1..1]

*Definition:* Type of the identification.

**Type <Tp>** contains one of the following elements (see "IdentificationSource3Choice" on page 823 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		824
Or}	Proprietary <Prtry>	[1..1]	Text		824

#### 17.1.12.1.3 Description <Desc>

*Presence:* [0..1]

*Definition:* Textual description of a security instrument.

*Datatype:* "Max140Text" on page 941

## 17.1.13 Identification Information

### 17.1.13.1 IdentificationSource3Choice

*Definition:* Choice between source of identification of a financial instrument.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		824
Or}	Proprietary <Prtry>	[1..1]	Text		824

**17.1.13.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Unique and unambiguous identification source, as assigned via a pre-determined code list.*Datatype:* "ExternalFinancialInstrumentIdentificationType1Code" on page 926**17.1.13.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Unique and unambiguous identification source using a proprietary identification scheme.*Datatype:* "Max35Text" on page 942**17.1.13.2 GenericIdentification78***Definition:* Identification expressed as a proprietary type and narrative description.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		824
	Identification <Id>	[0..1]	Text		824

**17.1.13.2.1 Type <Tp>***Presence:* [1..1]*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.**Type <Tp>** contains the following elements (see "GenericIdentification30" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

**17.1.13.2.2 Identification <Id>***Presence:* [0..1]*Definition:* Name or number assigned by an entity to enable recognition of that entity, for example, account identifier.*Datatype:* "Max35Text" on page 942**17.1.13.3 GenericIdentification30***Definition:* Information related to an identification, for example, party identification or account identification.



Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

#### 17.1.13.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* "Exact4AlphaNumericText" on page 940

#### 17.1.13.3.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 942

#### 17.1.13.3.3 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Short textual description of the scheme.

*Datatype:* "Max35Text" on page 942

#### 17.1.13.4 GenericIdentification36

*Definition:* Identification using a proprietary scheme.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 17.1.13.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Proprietary information, often a code, issued by the data source scheme issuer.

*Datatype:* "Max35Text" on page 942

#### 17.1.13.4.2 Issuer <Issr>

*Presence:* [1..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 942

**17.1.13.4.3 SchemeName <SchmeNm>***Presence:* [0..1]*Definition:* Short textual description of the scheme.*Datatype:* "Max35Text" on page 942**17.1.14 Independent Amount Term****17.1.14.1 SegregatedIndependentAmountMargin1***Definition:* Elements used to calculate the collateral margin call for the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	MinimumTransferAmount <MinTrfAmt>	[1..1]	Amount	C1, C6	826
	RoundingAmount <RndgAmt>	[0..1]	Amount	C1, C6	826
	RoundingMethod <RndgMtd>	[0..1]	CodeSet		827

**17.1.14.1.1 MinimumTransferAmount <MinTrfAmt>***Presence:* [1..1]*Definition:* Minimum amount to pay/receive as specified in the agreement in the base currency (to avoid the need to transfer an inconveniently small amount of segregated independent amount).*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 910**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.1.14.1.2 RoundingAmount <RndgAmt>***Presence:* [0..1]*Definition:* Amount specified to avoid the need to transfer uneven amounts of independent amount collateral.*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.1.14.1.3 RoundingMethod <RndgMtd>**

*Presence:* [0..1]

*Definition:* Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

*Datatype:* "RoundingMethod1Code" on page 934

CodeName	Name	Definition
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.
CLSR	Closer	Rounds the amount to the closer integral multiple specified.

**17.1.15 Margin Call Calculation****17.1.15.1 AggregatedIndependentAmount1**

*Definition:* Independent amount could be defined at a trade level or portfolio level. It is assumed that their treatment will be based on the exposure convention that is whether netted together or treated on a gross basis.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Trade <Trad>	[0..1]			828
	Amount <Amt>	[1..1]	Amount	C1, C6	828
	Convention <Cnvtntn>	[1..1]	CodeSet		829
	ValueAtRisk <ValAtRsk>	[0..1]			829
	Amount <Amt>	[1..1]	Amount	C1, C6	829
	Convention <Cnvtntn>	[1..1]	CodeSet		830
	NetOpenPosition <NetOpnPos>	[0..1]			830
	Amount <Amt>	[1..1]	Amount	C1, C6	831
	Convention <Cnvtntn>	[1..1]	CodeSet		831
	OtherAmount <OthrAmt>	[0..*]			831
	Description <Desc>	[0..1]	Text		832
	Amount <Amt>	[1..1]	Amount	C1, C6	832
	Convention <Cnvtntn>	[1..1]	CodeSet		832

#### 17.1.15.1.1 Trade <Trad>

*Presence:* [0..1]

*Definition:* Total independent amount defined in the confirmations of individual trades.

**Trade <Trad>** contains the following **IndependentAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	828
	Convention <Cnvtntn>	[1..1]	CodeSet		829

##### 17.1.15.1.1.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Provides the independant amount.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217

Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.15.1.1.2 Convention <Cnvtntn>

*Presence:* [1..1]

*Definition:* Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

*Datatype:* "IndependentAmountConventionType1Code" on page 928

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

#### 17.1.15.1.2 ValueAtRisk <ValAtRsk>

*Presence:* [0..1]

*Definition:* Portfolio level independent amount that reflects portfolio change over a short time period using statistical techniques such as volatility and risk factor correlations.

**ValueAtRisk <ValAtRsk>** contains the following **IndependentAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	829
	Convention <Cnvtntn>	[1..1]	CodeSet		830

##### 17.1.15.1.2.1 Amount <Amt>

*Presence:* [1..1]

*Definition:* Provides the independant amount.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.1.15.1.2.2 Convention <Cnvtntn>**

*Presence:* [1..1]

*Definition:* Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

*Datatype:* "IndependentAmountConventionType1Code" on page 928

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

**17.1.15.1.3 NetOpenPosition <NetOpnPos>**

*Presence:* [0..1]

*Definition:* Portfolio level independent amount related to parties net open position. Net open position means the total of the net long FX and the net options in respect of each currency where: net long FX for any currency shall be the net amount (if any) of that currency which the party "A" is long as against party "B" in respect of all FX transactions.

**NetOpenPosition <NetOpnPos>** contains the following **IndependentAmount1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Amount <Amt>	[1..1]	Amount	C1, C6	831
	Convention <Cnvtntn>	[1..1]	CodeSet		831

**17.1.15.1.3.1 Amount <Amt>***Presence:* [1..1]*Definition:* Provides the independent amount.*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 910**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.1.15.1.3.2 Convention <Cnvtnt>***Presence:* [1..1]*Definition:* Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

*Datatype:* "IndependentAmountConventionType1Code" on page 928

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

**17.1.15.1.4 OtherAmount <OthrAmt>***Presence:* [0..\*]*Definition:* Any other amount that should be considered to calculate the independent amount.

**OtherAmount <OthrAmt>** contains the following **IndependentAmount2** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Description <Desc>	[0..1]	Text		832
	Amount <Amt>	[1..1]	Amount	C1, C6	832
	Convention <Cnvtntn>	[1..1]	CodeSet		832

#### 17.1.15.1.4.1 Description <Desc>

*Presence:* [0..1]

*Definition:* Description of the other amount used in the calculation of the independent amount.

*Datatype:* "Max140Text" on page 941

#### 17.1.15.1.4.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Provides the independent amount.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.15.1.4.3 Convention <Cnvtntn>

*Presence:* [1..1]

*Definition:* Determines how the independent amount was applied in the calculation.

It is either:

- before threshold, effectively acting as an add on to exposure,
- after threshold where the amount is an add on to the credit support amount and forms part of the variation margin requirement,
- segregated where it is treated independently of variation margin for segregation purposes.

*Datatype:* "IndependentAmountConventionType1Code" on page 928



CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

### 17.1.15.2 Amount1

*Definition:* Margin amount payable by one party to the other party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AgreedAmount <AgrdAmt>	[1..1]	Amount	C1, C6	833
	MarginCallRequestIdentification <MrgnCallReqId>	[1..1]	Text		833
	AdditionalInformation <AddtlInf>	[0..1]	Text		833

#### 17.1.15.2.1 AgreedAmount <AgrdAmt>

*Presence:* [1..1]

*Definition:* Undisputed amount of the margin call request.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

##### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.15.2.2 MarginCallRequestIdentification <MrgnCallReqId>

*Presence:* [1..1]

*Definition:* Unique identifier for the margin call request.

*Datatype:* "Max35Text" on page 942

#### 17.1.15.2.3 AdditionalInformation <AddtlInf>

*Presence:* [0..1]

*Definition:* Provides additional information related to the margin call amount that has been agreed.

Datatype: "Max210Text" on page 941

### 17.1.15.3 Requirement1

*Definition:* Provides details about the margin requirements for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginRequirement <VartnMrgnRqrmnt>	[1..1]	±		834
	SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>	[0..1]	±		834

#### 17.1.15.3.1 VariationMarginRequirement <VartnMrgnRqrmnt>

*Presence:* [1..1]

*Definition:* Provides details about the margin requirements for the variation margin.

**VariationMarginRequirement <VartnMrgnRqrmnt>** contains the following elements (see "MarginRequirement1" on page 834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C6	834
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C6	835

#### 17.1.15.3.2 SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>

*Presence:* [0..1]

*Definition:* Provides details about the margin requirements for the segregated independent amount.

**SegregatedIndependentAmountRequirement <SgrtdIndpdntAmtRqrmnt>** contains the following elements (see "MarginRequirement1" on page 834 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C6	834
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C6	835

### 17.1.15.4 MarginRequirement1

*Definition:* Amount of expected margin required by any of the parties of the margin calculation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeliverMarginAmount <DlvrMrgnAmt>	[0..1]	Amount	C1, C6	834
	ReturnMarginAmount <RtrMrgnAmt>	[0..1]	Amount	C1, C6	835

#### 17.1.15.4.1 DeliverMarginAmount <DlvrMrgnAmt>

*Presence:* [0..1]

*Definition:* Amount of new margin that will be delivered to one party by the other party after rounding, threshold and minimum transfer amount are taken into account.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.15.4.2 ReturnMarginAmount <RtrMrnAmt>

*Presence:* [0..1]

*Definition:* Amount of new margin that will be recalled to one party from the other party after rounding, threshold and minimum transfer amount are taken into account.

*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"

*Datatype:* "ActiveCurrencyAndAmount" on page 910

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

#### 17.1.15.5 MarginCallResult3

*Definition:* Provides the summation of the call amounts per margin type and optionally the default fund amount (only for CCP).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DefaultFundAmount <DfltFndAmt>	[0..1]	Amount	C1, C6	836
	MarginCallResult <MrnCallRslt>	[1..1]	±		836

**17.1.15.5.1 DefaultFundAmount <DfltFndAmt>***Presence:* [0..1]*Definition:* Specifies the total amount required by the clearing member to participate to the default fund.*Impacted by:* C1 "ActiveCurrency", C6 "CurrencyAmount"*Datatype:* "ActiveCurrencyAndAmount" on page 910**Constraints**

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

**17.1.15.5.2 MarginCallResult <MrgnCallRslt>***Presence:* [1..1]*Definition:* Provides the summation of the call amounts for the variation margin and the segregated independent amount or the segregated independent amount only or the total margin call amount only.

**MarginCallResult <MrgnCallRslt>** contains one of the following elements (see "MarginCallResult2Choice" on page 836 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginCallResultDetails <MrgnCallRsltDtls>	[1..1]	±		836
Or	MarginCallAmount <MrgnCallAmt>	[1..1]	±		837
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		837

**17.1.15.6 MarginCallResult2Choice***Definition:* Choice to provide the summation of the call amounts for the variation margin and the segregated independent amount, or the segregated independent amount only.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	MarginCallResultDetails <MrgnCallRsltDtls>	[1..1]	±		836
Or	MarginCallAmount <MrgnCallAmt>	[1..1]	±		837
Or}	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[1..1]	±		837

**17.1.15.6.1 MarginCallResultDetails <MrgnCallRsltDtls>***Presence:* [1..1]

*Definition:* Provides the summation of the call amounts for the variation margin and optionally the segregated independent amount.

**MarginCallResultDetails <MrgnCallRsItDtls>** contains the following elements (see "[MarginCallResult2](#)" on page 837 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginResult <VartnMrgnRsIt>	[1..1]	±		838
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		838

#### 17.1.15.6.2 MarginCallAmount <MrgnCallAmt>

*Presence:* [1..1]

*Definition:* Provides the summation of the call amounts.

**MarginCallAmount <MrgnCallAmt>** contains the following elements (see "[Result1](#)" on page 785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C6	785
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C6	785
	AdditionalInformation <AddtlInf>	[0..1]	Text		786

#### 17.1.15.6.3 SegregatedIndependentAmount <SgrtdIndpdntAmt>

*Presence:* [1..1]

*Definition:* Provides the summation of the call amounts for the segregated independent amount only.

**SegregatedIndependentAmount <SgrtdIndpdntAmt>** contains the following elements (see "[Result1](#)" on page 785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C6	785
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C6	785
	AdditionalInformation <AddtlInf>	[0..1]	Text		786

#### 17.1.15.7 MarginCallResult2

*Definition:* Provides the summation of the call amounts for the variation margin and optionally the segregated independent amount.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	VariationMarginResult <VartnMrgnRsIt>	[1..1]	±		838
	SegregatedIndependentAmount <SgrtdIndpdntAmt>	[0..1]	±		838

**17.1.15.7.1 VariationMarginResult <VartnMrgnRsIt>***Presence:* [1..1]*Definition:* Provides the summation of the call amounts for the variation margin amount only.**VariationMarginResult <VartnMrgnRsIt>** contains the following elements (see "Result1" on page 785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C6	785
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C6	785
	AdditionalInformation <AddtlInf>	[0..1]	Text		786

**17.1.15.7.2 SegregatedIndependentAmount <SgrtdIndpdntAmt>***Presence:* [0..1]*Definition:* Provides the summation of the call amounts for the segregated independent amount.**SegregatedIndependentAmount <SgrtdIndpdntAmt>** contains the following elements (see "Result1" on page 785 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DueToPartyA <DueToPtyA>	[0..1]	Amount	C1, C6	785
	DueToPartyB <DueToPtyB>	[0..1]	Amount	C1, C6	785
	AdditionalInformation <AddtlInf>	[0..1]	Text		786

**17.1.16 Miscellaneous****17.1.16.1 SupplementaryData1***Definition:* Additional information that can not be captured in the structured fields and/or any other specific block.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PlaceAndName <PlcAndNm>	[0..1]	Text		838
	Envelope <Envlp>	[1..1]	(External Schema)		839

**Constraints**

- SupplementaryDataRule**

This component may not be used without the explicit approval of a SEG and submission to the RA of ISO 20022 compliant structure(s) to be used in the Envelope element.

**17.1.16.1.1 PlaceAndName <PlcAndNm>***Presence:* [0..1]

*Definition:* Unambiguous reference to the location where the supplementary data must be inserted in the message instance.

In the case of XML, this is expressed by a valid XPath.

*Datatype:* "Max350Text" on page 942

#### 17.1.16.1.2 Envelope <Envlp>

*Presence:* [1..1]

*Definition:* Technical element wrapping the supplementary data.

*Type:* (External Schema)

Technical component that contains the validated supplementary data information. This technical envelope allows to segregate the supplementary data information from any other information.

#### 17.1.16.2 Statement85

*Definition:* Characteristics of the statement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StatementIdentification <Stmtd>	[1..1]	Text		839
	ActivityIndicator <ActvtyInd>	[1..1]	Indicator		839
	Frequency <Frqcy>	[1..1]	CodeSet		839
	StatementDateTime <StmtdtTm>	[1..1]	±		840

##### 17.1.16.2.1 StatementIdentification <Stmtd>

*Presence:* [1..1]

*Definition:* Reference common to all pages of a statement.

*Datatype:* "Max35Text" on page 942

##### 17.1.16.2.2 ActivityIndicator <ActvtyInd>

*Presence:* [1..1]

*Definition:* Indicates whether there is activity or information update reported in the statement.

*Datatype:* One of the following values must be used (see "YesNoIndicator" on page 939):

- *Meaning When True:* Yes
- *Meaning When False:* No

##### 17.1.16.2.3 Frequency <Frqcy>

*Presence:* [1..1]

*Definition:* Frequency of the statement.

*Datatype:* "Frequency1Code" on page 927

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.

CodeName	Name	Definition
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

#### 17.1.16.2.4 StatementDateTime <StmtDtTm>

*Presence:* [1..1]

*Definition:* Date and time of the statement.

**StatementDateTime <StmtDtTm>** contains one of the following elements (see "DateAndDateTime2Choice" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

#### 17.1.16.3 BlockChainAddressWallet5

*Definition:* Digital account where digital assets or digital tokens can be stored and where an entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		840
	Type <Tp>	[0..1]	±		840
	Name <Nm>	[0..1]	Text		841

##### 17.1.16.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unique identification of the collateral account.

*Datatype:* "Max140Text" on page 941

##### 17.1.16.3.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Indicates the type of collateral account.



**Type <Tp>** contains one of the following elements (see "[CollateralAccountIdentificationType3Choice](#)" on page 782 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Type <Tp>	[1..1]	CodeSet		783
Or}	Proprietary <Prtry>	[1..1]	±		783

#### 17.1.16.3.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Name of the account. It provides an additional means of identification, and is designated by the account servicer in agreement with the account owner.

*Datatype:* "[Max70Text](#)" on page 943

#### 17.1.16.4 BlockChainAddressWallet3

*Definition:* Digital account where digital assets or digital tokens can be stored and where an entry is made.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		841
	Type <Tp>	[0..1]	±		841
	Name <Nm>	[0..1]	Text		841

##### 17.1.16.4.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Unambiguous identification for the account between the account owner and the account servicer.

*Datatype:* "[Max140Text](#)" on page 941

##### 17.1.16.4.2 Type <Tp>

*Presence:* [0..1]

*Definition:* Specifies the type of securities account.

**Type <Tp>** contains the following elements (see "[GenericIdentification30](#)" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

##### 17.1.16.4.3 Name <Nm>

*Presence:* [0..1]

*Definition:* Description of the account.

*Datatype:* "Max70Text" on page 943

### 17.1.16.5 SafekeepingPlaceFormat29Choice

*Definition:* Choice between formats for the place of safekeeping.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Identification <Id>	[1..1]			842
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842
Or	Country <Ctry>	[1..1]	CodeSet	C3	843
Or	TypeAndIdentification <TpAndId>	[1..1]			843
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843
Or}	Proprietary <Prtry>	[1..1]	±		844

#### 17.1.16.5.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed as a code and a narrative description.

**Identification <Id>** contains the following **SafekeepingPlaceTypeAndText8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		842
	Identification <Id>	[0..1]	Text		842

##### 17.1.16.5.1.1 SafekeepingPlaceType <SfkpgPlcTp>

*Presence:* [1..1]

*Definition:* Place of safekeeping as a code.

*Datatype:* "SafekeepingPlace3Code" on page 934

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

##### 17.1.16.5.1.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Additional information about the place of safekeeping.

*Datatype:* "Max35Text" on page 942

**17.1.16.5.2 Country <Ctry>***Presence:* [1..1]*Definition:* Place of safekeeping expressed with a country code.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 919**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**17.1.16.5.3 TypeAndIdentification <TpAndId>***Presence:* [1..1]*Definition:* Place of safekeeping expressed with a type and identification.

**TypeAndIdentification <TpAndId>** contains the following **SafekeepingPlaceTypeAndIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	SafekeepingPlaceType <SfkpgPlcTp>	[1..1]	CodeSet		843
	Identification <Id>	[1..1]	IdentifierSet	C1	843

**17.1.16.5.3.1 SafekeepingPlaceType <SfkpgPlcTp>***Presence:* [1..1]*Definition:* Place of safekeeping as a code.*Datatype:* "SafekeepingPlace1Code" on page 934

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

**17.1.16.5.3.2 Identification <Id>***Presence:* [1..1]*Definition:* Place of safekeeping.*Impacted by:* C1 "AnyBIC"*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**17.1.16.5.4 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Place of safekeeping expressed with a propriety identification scheme.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification78](#)" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		824
	Identification <Id>	[0..1]	Text		824

**17.1.16.6 Pagination1**

*Definition:* Number used to sequence pages when it is not possible for data to be conveyed in a single message and the data has to be split across several pages (messages).

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PageNumber <PgNb>	[1..1]	Text		844
	LastPageIndicator <LastPgInd>	[1..1]	Indicator		844

**17.1.16.6.1 PageNumber <PgNb>**

*Presence:* [1..1]

*Definition:* Page number.

*Datatype:* "[Max5NumericText](#)" on page 943

**17.1.16.6.2 LastPageIndicator <LastPgInd>**

*Presence:* [1..1]

*Definition:* Indicates the last page.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

- *Meaning When True:* Yes
- *Meaning When False:* No

**17.1.16.7 CollateralPurpose1Choice**

*Definition:* Choice between a code and a proprietary code for collateral purpose.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		845
Or}	Proprietary <Prtry>	[1..1]	±		845

#### 17.1.16.7.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the collateral purpose using an ISO 20022 code.

*Datatype:* "CollateralPurpose1Code" on page 916

CodeName	Name	Definition
VAMA	VariationMargin	Collateral has been posted against the variation margin.
SINA	SegregatedIndependentAmount	Collateral has been posted against the segregated independent amount.

#### 17.1.16.7.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the collateral purpose using a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

#### 17.1.16.8 ResponseType1Choice

*Definition:* Choice between a response type code and a proprietary code.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		845
Or}	Proprietary <Prtry>	[1..1]	±		846

#### 17.1.16.8.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides a margin call response type using an ISO 20022 code.

*Datatype:* "MarginCallResponse1Code" on page 932

CodeName	Name	Definition
NVDA	NonValuationDay	Indicates that the margin call request was sent on a non valuation day.

CodeName	Name	Definition
RANT	ReceivedAfterNotificationTime	Indicates that the margin call request was sent after the notification time.

#### 17.1.16.8.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides a margin call response type using a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

#### 17.1.16.9 AgreementFramework1Choice

*Definition:* Choice between a code or a proprietary code for the underlying master agreement.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AgreementFramework <AgrmtFrmwk>	[1..1]	CodeSet		846
Or}	ProprietaryIdentification <PrtryId>	[1..1]	±		846

##### 17.1.16.9.1 AgreementFramework <AgrmtFrmwk>

*Presence:* [1..1]

*Definition:* Code to specify the type of collateral agreement.

*Datatype:* "[AgreementFramework1Code](#)" on page 914

CodeName	Name	Definition
FBAA	FBAAgreement	French Banker's Association Agreement.
BBAA	BBAAgreement	British Banker's Association Agreement.
DERV	GermanRahmenvertragAgreement	German Rahmenvertrag Agreement.
ISDA	ISDAAgreement	International Swaps and Derivatives Association Agreement.
NONR	NoReference	No information about the master agreement is available.

##### 17.1.16.9.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Proprietary identification to specify the type of collateral agreement.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification30](#)" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

### 17.1.16.10 YieldedOrValueType1Choice

*Definition:* Choice of value type.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		847
Or}	ValueType <ValTp>	[1..1]	CodeSet		847

#### 17.1.16.10.1 Yielded <Yldd>

*Presence:* [1..1]

*Definition:* Indicates whether the price is expressed as a yield.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

- *Meaning When True:* Yes
- *Meaning When False:* No

#### 17.1.16.10.2 ValueType <ValTp>

*Presence:* [1..1]

*Definition:* Type of value in which the price is expressed.

*Datatype:* "[PriceValueType1Code](#)" on page 933

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

## 17.1.17 Organisation Identification

### 17.1.17.1 OrganisationIdentification29

*Definition:* Unique and unambiguous way to identify an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	848
	LEI <LEI>	[0..1]	IdentifierSet		848
	Other <Othr>	[0..*]			848
	Identification <Id>	[1..1]	Text		849
	SchemeName <SchmeNm>	[0..1]			849
{Or	Code <Cd>	[1..1]	CodeSet		849
Or}	Proprietary <Prtry>	[1..1]	Text		849
	Issuer </ssr>	[0..1]	Text		849

#### 17.1.17.1.1 AnyBIC <AnyBIC>

*Presence:* [0..1]

*Definition:* Business identification code of the organisation.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

##### Constraints

- AnyBIC

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 17.1.17.1.2 LEI <LEI>

*Presence:* [0..1]

*Definition:* Legal entity identification as an alternate identification for a party.

*Datatype:* "LEIIdentifier" on page 939

#### 17.1.17.1.3 Other <Othr>

*Presence:* [0..\*]

*Definition:* Unique identification of an organisation, as assigned by an institution, using an identification scheme.



**Other <Othr>** contains the following **GenericOrganisationIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		849
	SchemeName <SchmeNm>	[0..1]			849
{Or	Code <Cd>	[1..1]	CodeSet		849
Or}	Proprietary <Prtry>	[1..1]	Text		849
	Issuer <Issr>	[0..1]	Text		849

#### 17.1.17.1.3.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification assigned by an institution.

*Datatype:* "Max35Text" on page 942

#### 17.1.17.1.3.2 SchemeName <SchmeNm>

*Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **OrganisationIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		849
Or}	Proprietary <Prtry>	[1..1]	Text		849

#### 17.1.17.1.3.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalOrganisationIdentification1Code" on page 927

#### 17.1.17.1.3.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* "Max35Text" on page 942

#### 17.1.17.1.3.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 942

## 17.1.18 Party Identification

### 17.1.18.1 PartyTextInformation1

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		850
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		850
	RegistrationDetails <RegnDtls>	[0..1]	Text		850

#### Constraints

- **AdditonalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationIDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

#### 17.1.18.1.1 DeclarationDetails <DclrtnDtls>

*Presence:* [0..1]

*Definition:* Provides declaration details narrative relative to the party.

*Datatype:* "Max350Text" on page 942

#### 17.1.18.1.2 PartyContactDetails <PtyCtctDtls>

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party, for example, the contact unit or person responsible for the transaction identified in the message.

*Datatype:* "Max140Text" on page 941

#### 17.1.18.1.3 RegistrationDetails <RegnDtls>

*Presence:* [0..1]

*Definition:* Provides information required for the registration.

*Datatype:* "Max350Text" on page 942

### 17.1.18.2 PartyIdentificationAndAccount201

*Definition:* Party and account details.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			852
{Or	BIC <BIC>	[1..1]	IdentifierSet	C1	852
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		852
Or}	NameAndAddress <NmAndAdr>	[1..1]			853
	Name <Nm>	[1..1]	Text		853
	Address <Adr>	[0..1]			853
	AddressType <AdrTp>	[0..1]	CodeSet		854
	AddressLine <AdrLine>	[0..5]	Text		854
	StreetName <StrtNm>	[0..1]	Text		854
	BuildingNumber <BldgNb>	[0..1]	Text		854
	PostCode <PstCd>	[0..1]	Text		855
	TownName <TwnNm>	[0..1]	Text		855
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		855
	Country <Ctry>	[1..1]	CodeSet	C3	855
	AlternateIdentification <AltrnId>	[0..1]			855
	IdentificationType <IdTp>	[1..1]			856
{Or	Code <Cd>	[1..1]	CodeSet		856
Or}	Proprietary <Prtry>	[1..1]	±		856
	Country <Ctry>	[1..1]	CodeSet	C3	856
	AlternateIdentification <AltrnId>	[1..1]	Text		857
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		857
	BlockchainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		857
	ProcessingIdentification <PrcgId>	[0..1]	Text		857
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	857

### Constraints

- **SafekeepingAccountOrBlockchainAddress1Rule**

If SafekeepingAccount is present, BlockchainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockchainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition  
 /BlockchainAddressOrWallet is present  
 Following Must be True  
 /SafekeepingAccount Must be absent

#### 17.1.18.2.1 Identification <Id>

*Presence:* [1..1]

*Definition:* Identification of the party.

**Identification <Id>** contains one of the following **PartyIdentification240Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	BIC <BIC>	[1..1]	IdentifierSet	C1	852
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		852
Or}	NameAndAddress <NmAndAdr>	[1..1]			853
	Name <Nm>	[1..1]	Text		853
	Address <Adr>	[0..1]			853
	AddressType <AdrTp>	[0..1]	CodeSet		854
	AddressLine <AdrLine>	[0..5]	Text		854
	StreetName <StrtNm>	[0..1]	Text		854
	BuildingNumber <BldgNb>	[0..1]	Text		854
	PostCode <PstCd>	[0..1]	Text		855
	TownName <TwnNm>	[0..1]	Text		855
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		855
	Country <Ctry>	[1..1]	CodeSet	C3	855

##### 17.1.18.2.1.1 BIC <BIC>

*Presence:* [1..1]

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362 "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

##### 17.1.18.2.1.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <Prtryld>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 17.1.18.2.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Identification of a party with its name and address in free text.

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress13** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		853
	Address <Adr>	[0..1]			853
	AddressType <AdrTp>	[0..1]	CodeSet		854
	AddressLine <AdrLine>	[0..5]	Text		854
	StreetName <StrtNm>	[0..1]	Text		854
	BuildingNumber <BldgNb>	[0..1]	Text		854
	PostCode <PstCd>	[0..1]	Text		855
	TownName <TwnNm>	[0..1]	Text		855
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		855
	Country <Ctry>	[1..1]	CodeSet	C3	855

##### 17.1.18.2.1.3.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "[Max350Text](#)" on page 942

##### 17.1.18.2.1.3.2 Address <Adr>

*Presence:* [0..1]

*Definition:* Postal address of a party.

**Address <Adr>** contains the following **PostalAddress8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		854
	AddressLine <AdrLine>	[0..5]	Text		854
	StreetName <StrtNm>	[0..1]	Text		854
	BuildingNumber <BldgNb>	[0..1]	Text		854
	PostCode <PstCd>	[0..1]	Text		855
	TownName <TwnNm>	[0..1]	Text		855
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		855
	Country <Ctry>	[1..1]	CodeSet	C3	855

#### 17.1.18.2.1.3.2.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

*Datatype:* "AddressType2Code" on page 913

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

#### 17.1.18.2.1.3.2.2 AddressLine <AdrLine>

*Presence:* [0..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

*Datatype:* "Max70Text" on page 943

#### 17.1.18.2.1.3.2.3 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* "Max70Text" on page 943

#### 17.1.18.2.1.3.2.4 BuildingNumber <BldgNb>

*Presence:* [0..1]

*Definition:* Number that identifies the position of a building on a street.

*Datatype:* "Max16Text" on page 941

#### 17.1.18.2.1.3.2.5 PostCode <PstCd>

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* "Max16Text" on page 941

#### 17.1.18.2.1.3.2.6 TownName <TwnNm>

*Presence:* [0..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* "Max35Text" on page 942

#### 17.1.18.2.1.3.2.7 CountrySubDivision <CtrySubDvsn>

*Presence:* [0..1]

*Definition:* Identifies a subdivision of a country for example, state, region, county.

*Datatype:* "Max35Text" on page 942

#### 17.1.18.2.1.3.2.8 Country <Ctry>

*Presence:* [1..1]

*Definition:* Nation with its own government, occupying a particular territory.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 919

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

#### 17.1.18.2.2 AlternateIdentification <AltrnId>

*Presence:* [0..1]

*Definition:* Alternate identification for a party.

**AlternateIdentification <AltrnId>** contains the following **AlternatePartyIdentification8** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	IdentificationType <IdTp>	[1..1]			856
{Or	Code <Cd>	[1..1]	CodeSet		856
Or}	Proprietary <Prtry>	[1..1]	±		856
	Country <Ctry>	[1..1]	CodeSet	C3	856
	AlternateIdentification <AltrnId>	[1..1]	Text		857

**17.1.18.2.2.1 IdentificationType <IdTp>***Presence:* [1..1]*Definition:* Specifies the type of alternate identification of the party identified.**IdentificationType <IdTp>** contains one of the following **IdentificationType43Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		856
Or}	Proprietary <Prtry>	[1..1]	±		856

**17.1.18.2.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Type of identification is defined using a code.*Datatype:* "TypeOfIdentification2Code" on page 936

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

**17.1.18.2.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Type of identification is defined using a data source scheme.**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

**17.1.18.2.2.2 Country <Ctry>***Presence:* [1..1]*Definition:* Nation with its own government, occupying a particular territory.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 919



**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**17.1.18.2.2.3 Alternateldidentification <Altrnld>**

*Presence:* [1..1]

*Definition:* Alternate identification for a party.

*Datatype:* "Max35Text" on page 942

**17.1.18.2.3 SafekeepingAccount <SfkpgAcct>**

*Presence:* [0..1]

*Definition:* Account to or from which a securities entry is made.

*Datatype:* "Max35Text" on page 942

**17.1.18.2.4 BlockchainAddressOrWallet <BlckChainAdrOrWllt>**

*Presence:* [0..1]

*Definition:* Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

*Datatype:* "Max140Text" on page 941

**17.1.18.2.5 ProcessingIdentification <Prcgld>**

*Presence:* [0..1]

*Definition:* Unambiguous identification of the transaction for the party identified.

*Datatype:* "Max35Text" on page 942

**17.1.18.2.6 AdditionalInformation <AddtlInf>**

*Presence:* [0..1]

*Definition:* Provides additional information regarding the party.

*Impacted by:* C5 "AdditonalDetailsGuideline"

**AdditionalInformation <AddtlInf>** contains the following elements (see "PartyTextInformation1" on page 850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DeclarationDetails <DclrtnDtls>	[0..1]	Text		850
	PartyContactDetails <PtyCtctDtls>	[0..1]	Text		850
	RegistrationDetails <RegnDtls>	[0..1]	Text		850

**Constraints**

- **AdditionalDetailsGuideline**

Unless bilaterally agreed between the Sender and Receiver, DeclarationDetails, RegistrationDetails and PartyContactDetails must not contain information that can be provided in a structured field.

**17.1.18.3 PartyIdentificationAndAccount200**

*Definition:* Party involved in the settlement chain.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]			858
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	859
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		859
Or}	NameAndAddress <NmAndAdr>	[1..1]			859
	Name <Nm>	[1..1]	Text		860
	Address <Adr>	[1..1]	±		860
	AccountIdentification <AcctId>	[0..1]	Text		860
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		860
	ProcessingIdentification <PrcgId>	[0..1]	Text		860
	ProcessingDate <PrcgDt>	[0..1]	±		861
	SubAccount <SubAcct>	[0..1]	±		861
	ContactPerson <CtctPrsn>	[0..1]	±		861

**Constraints**

- **AccountIdentificationOrBlockChainAddress1Rule**

If AccountIdentification is present, BlockChainAddressOrWallet must be absent.

```
On Condition
  /AccountIdentification is present
Following Must be True
  /BlockChainAddressOrWallet Must be absent
```

- **AccountIdentificationOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, AccountIdentification must be absent.

```
On Condition
  /BlockChainAddressOrWallet is present
Following Must be True
  /AccountIdentification Must be absent
```

**17.1.18.3.1 PartyIdentification <PtyId>**

*Presence:* [1..1]

*Definition:* Party that legally owns the account.

**PartyIdentification <PtyId>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	859
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		859
Or}	NameAndAddress <NmAndAdr>	[1..1]			859
	Name <Nm>	[1..1]	Text		860
	Address <Adr>	[1..1]	±		860

#### 17.1.18.3.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 17.1.18.3.1.2 ProprietaryIdentification <PrtryId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <PrtryId>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 17.1.18.3.1.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		860
	Address <Adr>	[1..1]	±		860

#### 17.1.18.3.1.3.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max70Text" on page 943

#### 17.1.18.3.1.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 17.1.18.3.2 AccountIdentification <AcctId>

*Presence:* [0..1]

*Definition:* Identification of the account owned by the party.

*Datatype:* "Max35Text" on page 942

#### 17.1.18.3.3 BlockChainAddressOrWallet <BlckChainAdrOrWllt>

*Presence:* [0..1]

*Definition:* Blockchain address or wallet where digital assets are maintained. This is the equivalent of safekeeping account for digital assets.

*Datatype:* "Max140Text" on page 941

#### 17.1.18.3.4 ProcessingIdentification <PrcgId>

*Presence:* [0..1]

*Definition:* Specifies the reference of the transaction at the party identified in the sequence.

*Datatype:* "Max35Text" on page 942

**17.1.18.3.5 ProcessingDate <PrcgDt>***Presence:* [0..1]*Definition:* Date and optionally the time, at which this transaction was processed by the party identified in this sequence.**ProcessingDate <PrcgDt>** contains one of the following elements (see "[DateAndDateTime2Choice](#)" on page 814 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Date <Dt>	[1..1]	Date		814
Or}	DateTime <DtTm>	[1..1]	DateTime		814

**17.1.18.3.6 SubAccount <SubAcct>***Presence:* [0..1]*Definition:* Business relationship between two entities; one entity is the account owner, the other entity is the account servicer.**SubAccount <SubAcct>** contains the following elements (see "[SubAccount5](#)" on page 784 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		784
	Name <Nm>	[0..1]	Text		785
	Characteristic <Chrtc>	[0..1]	Text		785

**17.1.18.3.7 ContactPerson <CtctPrsn>***Presence:* [0..1]*Definition:* Contact person and contact information.**ContactPerson <CtctPrsn>** contains the following elements (see "[ContactIdentification2](#)" on page 865 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		866
	GivenName <GvnNm>	[0..1]	Text		866
	Name <Nm>	[1..1]	Text		866
	PhoneNumber <PhneNb>	[0..1]	Text		866
	MobileNumber <MobNb>	[0..1]	Text		866
	FaxNumber <FaxNb>	[0..1]	Text		867
	EmailAddress <EmailAdr>	[0..1]	Text		867

**17.1.18.4 Party38Choice***Definition:* Nature or use of the account.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		862
Or}	Privateldentification <PrvtId>	[1..1]	±		862

#### 17.1.18.4.1 OrganisationIdentification <OrgId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

**OrganisationIdentification <OrgId>** contains the following elements (see "OrganisationIdentification29" on page 847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AnyBIC <AnyBIC>	[0..1]	IdentifierSet	C1	848
	LEI <LEI>	[0..1]	IdentifierSet		848
	Other <Othr>	[0..*]			848
	Identification <Id>	[1..1]	Text		849
	SchemeName <SchmeNm>	[0..1]			849
{Or	Code <Cd>	[1..1]	CodeSet		849
Or}	Proprietary <Prtry>	[1..1]	Text		849
	Issuer </ssr>	[0..1]	Text		849

#### 17.1.18.4.2 Privateldentification <PrvtId>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identification of a person, for example a passport.

**PrivateIdentification <PrvtId>** contains the following elements (see "[PersonIdentification13](#)" on page 870 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			870
	BirthDate <BirthDt>	[1..1]	Date		870
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		871
	CityOfBirth <CityOfBirth>	[1..1]	Text		871
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	871
	Other <Othr>	[0..*]			871
	Identification <Id>	[1..1]	Text		871
	SchemeName <SchmeNm>	[0..1]			871
{Or	Code <Cd>	[1..1]	CodeSet		872
Or}	Proprietary <Prtry>	[1..1]	Text		872
	Issuer </ssr>	[0..1]	Text		872

### 17.1.18.5 PartyIdentification135

*Definition:* Specifies the identification of a person or an organisation.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[0..1]	Text		863
	PostalAddress <PstlAdr>	[0..1]	±		863
	Identification <Id>	[0..1]	±		864
	CountryOfResidence <CtryOfRes>	[0..1]	CodeSet	C3	864
	ContactDetails <CtctDtls>	[0..1]	±		865

#### 17.1.18.5.1 Name <Nm>

*Presence:* [0..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "[Max140Text](#)" on page 941

#### 17.1.18.5.2 PostalAddress <PstlAdr>

*Presence:* [0..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**PostalAddress <PstAdr>** contains the following elements (see "[PostalAddress24](#)" on page 873 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			874
{Or	Code <Cd>	[1..1]	CodeSet		874
Or}	Proprietary <Prtry>	[1..1]	±		874
	Department <Dept>	[0..1]	Text		874
	SubDepartment <SubDept>	[0..1]	Text		875
	StreetName <StrtNm>	[0..1]	Text		875
	BuildingNumber <BldgNb>	[0..1]	Text		875
	BuildingName <BldgNm>	[0..1]	Text		875
	Floor <Flr>	[0..1]	Text		875
	PostBox <PstBx>	[0..1]	Text		875
	Room <Room>	[0..1]	Text		875
	PostCode <PstCd>	[0..1]	Text		875
	TownName <TwnNm>	[0..1]	Text		876
	TownLocationName <TwnLctnNm>	[0..1]	Text		876
	DistrictName <DstrctNm>	[0..1]	Text		876
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		876
	Country <Ctry>	[0..1]	CodeSet	C3	876
	AddressLine <AdrLine>	[0..7]	Text		876

#### 17.1.18.5.3 Identification <Id>

*Presence:* [0..1]

*Definition:* Unique and unambiguous identification of a party.

**Identification <Id>** contains one of the following elements (see "[Party38Choice](#)" on page 861 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	OrganisationIdentification <OrgId>	[1..1]	±		862
Or}	PrivateIdentification <PrvtId>	[1..1]	±		862

#### 17.1.18.5.4 CountryOfResidence <CtryOfRes>

*Presence:* [0..1]

*Definition:* Country in which a person resides (the place of a person's home). In the case of a company, it is the country from which the affairs of that company are directed.



*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 919

#### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

### 17.1.18.5.5 ContactDetails <CtctDtls>

*Presence:* [0..1]

*Definition:* Set of elements used to indicate how to contact the party.

**ContactDetails <CtctDtls>** contains the following elements (see "Contact4" on page 867 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		867
	Name <Nm>	[0..1]	Text		868
	PhoneNumber <PhneNb>	[0..1]	Text		868
	MobileNumber <MobNb>	[0..1]	Text		868
	FaxNumber <FaxNb>	[0..1]	Text		868
	EmailAddress <EmailAdr>	[0..1]	Text		868
	EmailPurpose <EmailPurp>	[0..1]	Text		868
	JobTitle <JobTitl>	[0..1]	Text		868
	Responsibility <Rspnsblty>	[0..1]	Text		869
	Department <Dept>	[0..1]	Text		869
	Other <Othr>	[0..*]			869
	ChannelType <ChanlTp>	[1..1]	Text		869
	Identification <Id>	[0..1]	Text		869
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		869

## 17.1.19 Person Identification

### 17.1.19.1 ContactIdentification2

*Definition:* Information needed to contact a physical person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		866
	GivenName <GvnNm>	[0..1]	Text		866
	Name <Nm>	[1..1]	Text		866
	PhoneNumber <PhneNb>	[0..1]	Text		866
	MobileNumber <MobNb>	[0..1]	Text		866
	FaxNumber <FaxNb>	[0..1]	Text		867
	EmailAddress <EmailAdr>	[0..1]	Text		867

#### 17.1.19.1.1 NamePrefix <NmPrfx>

*Presence:* [0..1]

*Definition:* Specifies the terms used to formally address a person.

*Datatype:* "NamePrefix1Code" on page 932

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MIST	Mister	Title of the person is Mister or Mr.
MISS	Miss	Title of the person is Miss.
MADM	Madam	Title of the person is Madam.

#### 17.1.19.1.2 GivenName <GvnNm>

*Presence:* [0..1]

*Definition:* First name of a person.

*Datatype:* "Max35Text" on page 942

#### 17.1.19.1.3 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max35Text" on page 942

#### 17.1.19.1.4 PhoneNumber <PhneNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a phone number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 943

#### 17.1.19.1.5 MobileNumber <MobNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a mobile phone number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 943

#### 17.1.19.1.6 FaxNumber <FaxNb>

*Presence:* [0..1]

*Definition:* Collection of information that identifies a FAX number, as defined by telecom services.

*Datatype:* "PhoneNumber" on page 943

#### 17.1.19.1.7 EmailAddress <EmailAdr>

*Presence:* [0..1]

*Definition:* Address for electronic mail (e-mail).

*Datatype:* "Max256Text" on page 941

### 17.1.19.2 Contact4

*Definition:* Specifies the details of the contact person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	NamePrefix <NmPrfx>	[0..1]	CodeSet		867
	Name <Nm>	[0..1]	Text		868
	PhoneNumber <PhneNb>	[0..1]	Text		868
	MobileNumber <MobNb>	[0..1]	Text		868
	FaxNumber <FaxNb>	[0..1]	Text		868
	EmailAddress <EmailAdr>	[0..1]	Text		868
	EmailPurpose <EmailPurp>	[0..1]	Text		868
	JobTitle <JobTitl>	[0..1]	Text		868
	Responsibility <Rspnsblty>	[0..1]	Text		869
	Department <Dept>	[0..1]	Text		869
	Other <Othr>	[0..*]			869
	ChannelType <ChanlTp>	[1..1]	Text		869
	Identification <Id>	[0..1]	Text		869
	PreferredMethod <PrefrdMtd>	[0..1]	CodeSet		869

#### 17.1.19.2.1 NamePrefix <NmPrfx>

*Presence:* [0..1]

*Definition:* Specifies the terms used to formally address a person.

*Datatype:* "NamePrefix2Code" on page 932

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.

CodeName	Name	Definition
MADM	Madam	Title of the person is Madam.
MISS	Miss	Title of the person is Miss.
MIST	Mister	Title of the person is Mister or Mr.
MIKS	GenderNeutral	Title of the person is gender neutral (Mx).

**17.1.19.2.2 Name <Nm>***Presence:* [0..1]*Definition:* Name by which a party is known and which is usually used to identify that party.*Datatype:* "Max140Text" on page 941**17.1.19.2.3 PhoneNumber <PhneNb>***Presence:* [0..1]*Definition:* Collection of information that identifies a phone number, as defined by telecom services.*Datatype:* "PhoneNumber" on page 943**17.1.19.2.4 MobileNumber <MobNb>***Presence:* [0..1]*Definition:* Collection of information that identifies a mobile phone number, as defined by telecom services.*Datatype:* "PhoneNumber" on page 943**17.1.19.2.5 FaxNumber <FaxNb>***Presence:* [0..1]*Definition:* Collection of information that identifies a FAX number, as defined by telecom services.*Datatype:* "PhoneNumber" on page 943**17.1.19.2.6 EmailAddress <EmailAdr>***Presence:* [0..1]*Definition:* Address for electronic mail (e-mail).*Datatype:* "Max2048Text" on page 941**17.1.19.2.7 EmailPurpose <EmailPurp>***Presence:* [0..1]*Definition:* Purpose for which an email address may be used.*Datatype:* "Max35Text" on page 942**17.1.19.2.8 JobTitle <JobTitl>***Presence:* [0..1]*Definition:* Title of the function.

*Datatype:* "Max35Text" on page 942

#### 17.1.19.2.9 Responsibility <Rspnsblty>

*Presence:* [0..1]

*Definition:* Role of a person in an organisation.

*Datatype:* "Max35Text" on page 942

#### 17.1.19.2.10 Department <Dept>

*Presence:* [0..1]

*Definition:* Identification of a division of a large organisation or building.

*Datatype:* "Max70Text" on page 943

#### 17.1.19.2.11 Other <Othr>

*Presence:* [0..\*]

*Definition:* Contact details in another form.

**Other <Othr>** contains the following **OtherContact1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	ChannelType <ChanTp>	[1..1]	Text		869
	Identification <Id>	[0..1]	Text		869

##### 17.1.19.2.11.1 ChannelType <ChanTp>

*Presence:* [1..1]

*Definition:* Method used to contact the financial institution's contact for the specific tax region.

*Datatype:* "Max4Text" on page 942

##### 17.1.19.2.11.2 Identification <Id>

*Presence:* [0..1]

*Definition:* Communication value such as phone number or email address.

*Datatype:* "Max128Text" on page 940

##### 17.1.19.2.12 PreferredMethod <PrefrdMtd>

*Presence:* [0..1]

*Definition:* Preferred method used to reach the contact.

*Datatype:* "PreferredContactMethod1Code" on page 932

CodeName	Name	Definition
LETT	Letter	Preferred method used to reach the contact is per letter.
MAIL	Email	Preferred method used to reach the contact is per email.
PHON	Phone	Preferred method used to reach the contact is per phone.

CodeName	Name	Definition
FAXX	Fax	Preferred method used to reach the contact is per fax.
CELL	MobileOrCellPhone	Preferred method used to reach the contact is per mobile or cell phone.

### 17.1.19.3 PersonIdentification13

*Definition:* Unique and unambiguous way to identify a person.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	DateAndPlaceOfBirth <DtAndPlcOfBirth>	[0..1]			870
	BirthDate <BirthDt>	[1..1]	Date		870
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		871
	CityOfBirth <CityOfBirth>	[1..1]	Text		871
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	871
	Other <Othr>	[0..*]			871
	Identification <Id>	[1..1]	Text		871
	SchemeName <SchmeNm>	[0..1]			871
{Or	Code <Cd>	[1..1]	CodeSet		872
Or}	Proprietary <Prtry>	[1..1]	Text		872
	Issuer </Issr>	[0..1]	Text		872

#### 17.1.19.3.1 DateAndPlaceOfBirth <DtAndPlcOfBirth>

*Presence:* [0..1]

*Definition:* Date and place of birth of a person.

**DateAndPlaceOfBirth <DtAndPlcOfBirth>** contains the following **DateAndPlaceOfBirth1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	BirthDate <BirthDt>	[1..1]	Date		870
	ProvinceOfBirth <PrvcOfBirth>	[0..1]	Text		871
	CityOfBirth <CityOfBirth>	[1..1]	Text		871
	CountryOfBirth <CtryOfBirth>	[1..1]	CodeSet	C3	871

##### 17.1.19.3.1.1 BirthDate <BirthDt>

*Presence:* [1..1]

*Definition:* Date on which a person is born.

*Datatype:* "ISODate" on page 937

**17.1.19.3.1.2 ProvinceOfBirth <PrvcOfBirth>***Presence:* [0..1]*Definition:* Province where a person was born.*Datatype:* "Max35Text" on page 942**17.1.19.3.1.3 CityOfBirth <CityOfBirth>***Presence:* [1..1]*Definition:* City where a person was born.*Datatype:* "Max35Text" on page 942**17.1.19.3.1.4 CountryOfBirth <CtryOfBirth>***Presence:* [1..1]*Definition:* Country where a person was born.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 919**Constraints**

- Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**17.1.19.3.2 Other <Othr>***Presence:* [0..\*]*Definition:* Unique identification of a person, as assigned by an institution, using an identification scheme.**Other <Othr>** contains the following **GenericPersonIdentification1** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		871
	SchemeName <SchmeNm>	[0..1]			871
{Or	Code <Cd>	[1..1]	CodeSet		872
Or}	Proprietary <Prtry>	[1..1]	Text		872
	Issuer <Issr>	[0..1]	Text		872

**17.1.19.3.2.1 Identification <Id>***Presence:* [1..1]*Definition:* Unique and unambiguous identification of a person.*Datatype:* "Max35Text" on page 942**17.1.19.3.2.2 SchemeName <SchmeNm>***Presence:* [0..1]

*Definition:* Name of the identification scheme.

**SchemeName <SchmeNm>** contains one of the following **PersonIdentificationSchemeName1Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		872
Or}	Proprietary <Prtry>	[1..1]	Text		872

#### 17.1.19.3.2.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a coded form as published in an external list.

*Datatype:* "ExternalPersonIdentification1Code" on page 927

#### 17.1.19.3.2.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Name of the identification scheme, in a free text form.

*Datatype:* "Max35Text" on page 942

#### 17.1.19.3.2.3 Issuer <Issr>

*Presence:* [0..1]

*Definition:* Entity that assigns the identification.

*Datatype:* "Max35Text" on page 942

## 17.1.20 Postal Address

### 17.1.20.1 NameAndAddress5

*Definition:* Information that locates and identifies a party.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		872
	Address <Adr>	[0..1]	±		872

#### 17.1.20.1.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max350Text" on page 942

#### 17.1.20.1.2 Address <Adr>

*Presence:* [0..1]

*Definition:* Postal address of the party.



**Address <Adr>** contains the following elements (see "PostalAddress1" on page 876 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		877
	AddressLine <AdrLine>	[0..5]	Text		877
	StreetName <StrtNm>	[0..1]	Text		877
	BuildingNumber <BldgNb>	[0..1]	Text		877
	PostCode <PstCd>	[0..1]	Text		878
	TownName <TwnNm>	[0..1]	Text		878
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		878
	Country <Ctry>	[1..1]	CodeSet	C3	878

### 17.1.20.2 PostalAddress24

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]			874
{Or	Code <Cd>	[1..1]	CodeSet		874
Or}	Proprietary <Prtry>	[1..1]	±		874
	Department <Dept>	[0..1]	Text		874
	SubDepartment <SubDept>	[0..1]	Text		875
	StreetName <StrtNm>	[0..1]	Text		875
	BuildingNumber <BldgNb>	[0..1]	Text		875
	BuildingName <BldgNm>	[0..1]	Text		875
	Floor <Flr>	[0..1]	Text		875
	PostBox <PstBx>	[0..1]	Text		875
	Room <Room>	[0..1]	Text		875
	PostCode <PstCd>	[0..1]	Text		875
	TownName <TwnNm>	[0..1]	Text		876
	TownLocationName <TwnLctnNm>	[0..1]	Text		876
	DistrictName <DstrctNm>	[0..1]	Text		876
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		876
	Country <Ctry>	[0..1]	CodeSet	C3	876
	AddressLine <AdrLine>	[0..7]	Text		876

**17.1.20.2.1 AddressType <AdrTp>***Presence:* [0..1]*Definition:* Identifies the nature of the postal address.**AddressType <AdrTp>** contains one of the following **AddressType3Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		874
Or}	Proprietary <Prtry>	[1..1]	±		874

**17.1.20.2.1.1 Code <Cd>***Presence:* [1..1]*Definition:* Type of address expressed as a code.*Datatype:* "AddressType2Code" on page 913

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

**17.1.20.2.1.2 Proprietary <Prtry>***Presence:* [1..1]*Definition:* Type of address expressed as a proprietary code.**Proprietary <Prtry>** contains the following elements (see "GenericIdentification30" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

**17.1.20.2.2 Department <Dept>***Presence:* [0..1]*Definition:* Identification of a division of a large organisation or building.*Datatype:* "Max70Text" on page 943

**17.1.20.2.3 SubDepartment <SubDept>**

*Presence:* [0..1]

*Definition:* Identification of a sub-division of a large organisation or building.

*Datatype:* "Max70Text" on page 943

**17.1.20.2.4 StreetName <StrtNm>**

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* "Max70Text" on page 943

**17.1.20.2.5 BuildingNumber <BldgNb>**

*Presence:* [0..1]

*Definition:* Number that identifies the position of a building on a street.

*Datatype:* "Max16Text" on page 941

**17.1.20.2.6 BuildingName <BldgNm>**

*Presence:* [0..1]

*Definition:* Name of the building or house.

*Datatype:* "Max35Text" on page 942

**17.1.20.2.7 Floor <Flr>**

*Presence:* [0..1]

*Definition:* Floor or storey within a building.

*Datatype:* "Max70Text" on page 943

**17.1.20.2.8 PostBox <PstBx>**

*Presence:* [0..1]

*Definition:* Numbered box in a post office, assigned to a person or organisation, where letters are kept until called for.

*Datatype:* "Max16Text" on page 941

**17.1.20.2.9 Room <Room>**

*Presence:* [0..1]

*Definition:* Building room number.

*Datatype:* "Max70Text" on page 943

**17.1.20.2.10 PostCode <PstCd>**

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* "Max16Text" on page 941

**17.1.20.2.11 TownName <TwnNm>**

*Presence:* [0..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* "Max35Text" on page 942

**17.1.20.2.12 TownLocationName <TwnLctnNm>**

*Presence:* [0..1]

*Definition:* Specific location name within the town.

*Datatype:* "Max35Text" on page 942

**17.1.20.2.13 DistrictName <DstrctNm>**

*Presence:* [0..1]

*Definition:* Identifies a subdivision within a country sub-division.

*Datatype:* "Max35Text" on page 942

**17.1.20.2.14 CountrySubDivision <CtrySubDvsn>**

*Presence:* [0..1]

*Definition:* Identifies a subdivision of a country such as state, region, county.

*Datatype:* "Max35Text" on page 942

**17.1.20.2.15 Country <Ctry>**

*Presence:* [0..1]

*Definition:* Nation with its own government.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 919

**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**17.1.20.2.16 AddressLine <AdrLine>**

*Presence:* [0..7]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, presented in free format text.

*Datatype:* "Max70Text" on page 943

**17.1.20.3 PostalAddress1**

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	AddressType <AdrTp>	[0..1]	CodeSet		877
	AddressLine <AdrLine>	[0..5]	Text		877
	StreetName <StrtNm>	[0..1]	Text		877
	BuildingNumber <BldgNb>	[0..1]	Text		877
	PostCode <PstCd>	[0..1]	Text		878
	TownName <TwnNm>	[0..1]	Text		878
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		878
	Country <Ctry>	[1..1]	CodeSet	C3	878

#### 17.1.20.3.1 AddressType <AdrTp>

*Presence:* [0..1]

*Definition:* Identifies the nature of the postal address.

*Datatype:* "AddressType2Code" on page 913

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

#### 17.1.20.3.2 AddressLine <AdrLine>

*Presence:* [0..5]

*Definition:* Information that locates and identifies a specific address, as defined by postal services, that is presented in free format text.

*Datatype:* "Max70Text" on page 943

#### 17.1.20.3.3 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* "Max70Text" on page 943

#### 17.1.20.3.4 BuildingNumber <BldgNb>

*Presence:* [0..1]

*Definition:* Number that identifies the position of a building on a street.

*Datatype:* "Max16Text" on page 941

#### 17.1.20.3.5 PostCode <PstCd>

*Presence:* [0..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* "Max16Text" on page 941

#### 17.1.20.3.6 TownName <TwnNm>

*Presence:* [0..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* "Max35Text" on page 942

#### 17.1.20.3.7 CountrySubDivision <CtrySubDvsn>

*Presence:* [0..1]

*Definition:* Identifies a subdivision of a country for example, state, region, county.

*Datatype:* "Max35Text" on page 942

#### 17.1.20.3.8 Country <Ctry>

*Presence:* [1..1]

*Definition:* Nation with its own government.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 919

##### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

## 17.1.21 Price

### 17.1.21.1 PriceRateOrAmount3Choice

*Definition:* Choice of formats for the price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		878
Or}	Amount <Amt>	[1..1]	Amount	C4	879

#### 17.1.21.1.1 Rate <Rate>

*Presence:* [1..1]

*Definition:* Price expressed as a rate, that is percentage.

*Datatype:* "PercentageRate" on page 940

#### 17.1.21.1.2 Amount <Amt>

*Presence:* [1..1]

*Definition:* Price expressed as a currency and value.

*Impacted by:* C4 "ActiveOrHistoricCurrency"

*Datatype:* "ActiveOrHistoricCurrencyAnd13DecimalAmount" on page 911

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

#### 17.1.21.2 Price7

*Definition:* Type and information about a price.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Type <Tp>	[1..1]	±		879
	Value <Val>	[1..1]	±		879

##### 17.1.21.2.1 Type <Tp>

*Presence:* [1..1]

*Definition:* Specification of the price type.

**Type <Tp>** contains one of the following elements (see "YieldedOrValueType1Choice" on page 847 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Yielded <Yldd>	[1..1]	Indicator		847
Or}	ValueType <ValTp>	[1..1]	CodeSet		847

##### 17.1.21.2.2 Value <Val>

*Presence:* [1..1]

*Definition:* Value of the price, for example, as a currency and value.

**Value <Val>** contains one of the following elements (see "PriceRateOrAmount3Choice" on page 878 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Rate <Rate>	[1..1]	Rate		878
Or}	Amount <Amt>	[1..1]	Amount	C4	879

## 17.1.22 Quantity

### 17.1.22.1 FinancialInstrumentQuantity33Choice

*Definition:* Choice between formats for the quantity of security.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Unit <Unit>	[1..1]	Quantity		880
Or	FaceAmount <FaceAmt>	[1..1]	Amount		880
Or	AmortisedValue <AmtsdVal>	[1..1]	Amount		880
Or}	DigitalTokenUnit <DgtlTknUnit>	[1..1]	Quantity		880

#### Constraints

- **DigitalTokenUnitUsageRule**

DigitalTokenUnit format may only be used for instruments identified with a digital token identifier and when the related account identification is provided as a blockchain address or wallet identification (using BlockChainAddressOrWallet element as the account identification).

#### 17.1.22.1.1 Unit <Unit>

*Presence:* [1..1]

*Definition:* Quantity expressed as a number, for example, a number of shares.

*Datatype:* "DecimalNumber" on page 939

#### 17.1.22.1.2 FaceAmount <FaceAmt>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the face amount, that is, the principal, of a debt instrument.

*Datatype:* "ImpliedCurrencyAndAmount" on page 912

#### 17.1.22.1.3 AmortisedValue <AmtsdVal>

*Presence:* [1..1]

*Definition:* Quantity expressed as an amount representing the current amortised face amount of a bond, for example, a periodic reduction/increase of a bond's principal amount.

*Datatype:* "ImpliedCurrencyAndAmount" on page 912

#### 17.1.22.1.4 DigitalTokenUnit <DgtlTknUnit>

*Presence:* [1..1]

*Definition:* Quantity of digital tokens expressed as a number, for example, a number of blockchain tokens.

*Datatype:* "Max30DecimalNumber" on page 939



## 17.1.23 Rate

### 17.1.23.1 InterestRate1Choice

*Definition:* Choice between a fixed rate and a variable rate.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	FixedInterestRate <FxdIntrstRate>	[1..1]	Rate		881
Or}	VariableInterestRate <VarblIntrstRate>	[1..1]			881
	Index <Indx>	[1..1]	Text		881
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		881

#### 17.1.23.1.1 FixedInterestRate <FxdIntrstRate>

*Presence:* [1..1]

*Definition:* Indicates that the rate is fixed.

*Datatype:* "PercentageRate" on page 940

#### 17.1.23.1.2 VariableInterestRate <VarblIntrstRate>

*Presence:* [1..1]

*Definition:* Provides details about the variable rate.

**VariableInterestRate <VarblIntrstRate>** contains the following **VariableInterest1Rate** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Index <Indx>	[1..1]	Text		881
	BasisPointSpread <BsisPtSprd>	[0..1]	Quantity		881

##### 17.1.23.1.2.1 Index <Indx>

*Presence:* [1..1]

*Definition:* Specifies the index taken into account to calculate the variable interest rate.

*Datatype:* "Max35Text" on page 942

##### 17.1.23.1.2.2 BasisPointSpread <BsisPtSprd>

*Presence:* [0..1]

*Definition:* Used to express differences in interest rates, for example, a difference of 0.10% is equivalent to a change of 10 basis points.

*Datatype:* "Number" on page 939

## 17.1.24 Settlement Details

### 17.1.24.1 SettlementDetails205

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		882
	SettlementParties <SttlmPties>	[0..1]			883
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	883
	Depository <Dpstry>	[1..1]			884
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	884
Or	NameAndAddress <NmAndAdr>	[1..1]	±		885
Or}	Country <Ctry>	[1..1]	CodeSet	C3	885
	Party1 <Pty1>	[1..1]	±	C1, C2	885
	Party2 <Pty2>	[0..1]	±	C21, C26	886
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	888
	Depository <Dpstry>	[1..1]			888
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	889
Or	NameAndAddress <NmAndAdr>	[1..1]	±		889
Or}	Country <Ctry>	[1..1]	CodeSet	C3	889
	Party1 <Pty1>	[1..1]	±	C1, C2	890
	Party2 <Pty2>	[0..1]	±	C21, C26	891
	CollateralOwnership <CollOwnrsh>	[1..1]			892
	Proprietary <Prtry>	[1..1]	Indicator		892
	ClientName <CIntNm>	[0..1]			892
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	893
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		893
Or}	NameAndAddress <NmAndAdr>	[1..1]			893
	Name <Nm>	[1..1]	Text		894
	Address <Adr>	[1..1]	±		894

#### 17.1.24.1.1 TradeDate <TradDt>

*Presence:* [1..1]

*Definition:* Indicates the date as known by the two parties to be used for matching purposes when settlement of securities occurs.

*Datatype:* "ISODatetime" on page 937

#### 17.1.24.1.2 SettlementParties <SttlmPties>

*Presence:* [0..1]

*Definition:* Provides details on either the delivering or receiving settlement parties.

**SettlementParties <SttlmPties>** contains one of the following **SettlementParties35Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[1..1]		C11	883
	Depository <Dpstry>	[1..1]			884
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	884
Or	NameAndAddress <NmAndAdr>	[1..1]	±		885
Or}	Country <Ctry>	[1..1]	CodeSet	C3	885
	Party1 <Pty1>	[1..1]	±	C1, C2	885
	Party2 <Pty2>	[0..1]	±	C21, C26	886
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[1..1]		C12	888
	Depository <Dpstry>	[1..1]			888
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	889
Or	NameAndAddress <NmAndAdr>	[1..1]	±		889
Or}	Country <Ctry>	[1..1]	CodeSet	C3	889
	Party1 <Pty1>	[1..1]	±	C1, C2	890
	Party2 <Pty2>	[0..1]	±	C21, C26	891

##### 17.1.24.1.2.1 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [1..1]

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

*Impacted by:* C11 "DepositoryGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following  
**DeliveringPartiesAndAccount19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]			884
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	884
Or	NameAndAddress <NmAndAdr>	[1..1]	±		885
Or}	Country <Ctry>	[1..1]	CodeSet	C3	885
	Party1 <Pty1>	[1..1]	±	C1, C2	885
	Party2 <Pty2>	[0..1]	±	C21, C26	886

#### Constraints

- **DepositoryGuideline**

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

#### 17.1.24.1.2.1.1 Depository <Dpstry>

*Presence:* [1..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains one of the following **PartyIdentification239Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	884
Or	NameAndAddress <NmAndAdr>	[1..1]	±		885
Or}	Country <Ctry>	[1..1]	CodeSet	C3	885

#### 17.1.24.1.2.1.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**17.1.24.1.2.1.1.2 NameAndAddress <NmAndAdr>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation, using the name and address.

**NameAndAddress <NmAndAdr>** contains the following elements (see "[NameAndAddress5](#)" on page 872 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		872
	Address <Adr>	[0..1]	±		872

**17.1.24.1.2.1.1.3 Country <Ctry>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation using the country code, using the country code.

*Impacted by:* [C3 "Country"](#)

*Datatype:* "[CountryCode](#)" on page 919

**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**17.1.24.1.2.1.2 Party1 <Pty1>**

*Presence:* [1..1]

*Definition:* Party that, in a settlement chain interacts with the depository.

*Impacted by:* [C1 "AccountIdentificationOrBlockChainAddress1Rule"](#), [C2 "AccountIdentificationOrBlockChainAddress2Rule"](#)

**Party1 <Pty1>** contains the following elements (see "[PartyIdentificationAndAccount200](#)" on page 858 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]			858
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	859
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		859
Or}	NameAndAddress <NmAndAdr>	[1..1]			859
	Name <Nm>	[1..1]	Text		860
	Address <Adr>	[1..1]	±		860
	AccountIdentification <AcctId>	[0..1]	Text		860
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		860
	ProcessingIdentification <PrcgId>	[0..1]	Text		860
	ProcessingDate <PrcgDt>	[0..1]	±		861
	SubAccount <SubAcct>	[0..1]	±		861
	ContactPerson <CtctPrsn>	[0..1]	±		861

#### Constraints

- **AccountIdentificationOrBlockChainAddress1Rule**

If AccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/AccountIdentification is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **AccountIdentificationOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, AccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/AccountIdentification Must be absent

#### 17.1.24.1.2.1.3 Party2 <Pty2>

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 1.

*Impacted by:* [C21 "SafekeepingAccountOrBlockChainAddress1Rule"](#), [C26 "SafekeepingAccountOrBlockChainAddress2Rule"](#)

**Party2 <Pty2>** contains the following elements (see "PartyIdentificationAndAccount201" on page 850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			852
{Or	BIC <BIC>	[1..1]	IdentifierSet	C1	852
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		852
Or}	NameAndAddress <NmAndAdr>	[1..1]			853
	Name <Nm>	[1..1]	Text		853
	Address <Adr>	[0..1]			853
	AddressType <AdrTp>	[0..1]	CodeSet		854
	AddressLine <AdrLine>	[0..5]	Text		854
	StreetName <StrtNm>	[0..1]	Text		854
	BuildingNumber <BldgNb>	[0..1]	Text		854
	PostCode <PstCd>	[0..1]	Text		855
	TownName <TwnNm>	[0..1]	Text		855
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		855
	Country <Ctry>	[1..1]	CodeSet	C3	855
	AlternateIdentification <AltrnId>	[0..1]			855
	IdentificationType <IdTp>	[1..1]			856
{Or	Code <Cd>	[1..1]	CodeSet		856
Or}	Proprietary <Prtry>	[1..1]	±		856
	Country <Ctry>	[1..1]	CodeSet	C3	856
	AlternateIdentification <AltrnId>	[1..1]	Text		857
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		857
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		857
	ProcessingIdentification <PrcgId>	[0..1]	Text		857
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	857

### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition  
/BlockChainAddressOrWallet is present  
Following Must be True  
/SafekeepingAccount Must be absent

#### 17.1.24.1.2.2 ReceivingSettlementParties <RcvgSttImPties>

*Presence:* [1..1]

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

*Impacted by:* C12 "DepositoryGuideline"

**ReceivingSettlementParties <RcvgSttImPties>** contains the following  
**ReceivingPartiesAndAccount19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]			888
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	889
Or	NameAndAddress <NmAndAdr>	[1..1]	±		889
Or}	Country <Ctry>	[1..1]	CodeSet	C3	889
	Party1 <Pty1>	[1..1]	±	C1, C2	890
	Party2 <Pty2>	[0..1]	±	C21, C26	891

#### Constraints

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

##### 17.1.24.1.2.2.1 Depository <Dpstry>

*Presence:* [1..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.



**Depository <Dpstry>** contains one of the following **PartyIdentification239Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	889
Or	NameAndAddress <NmAndAdr>	[1..1]	±		889
Or}	Country <Ctry>	[1..1]	CodeSet	C3	889

#### 17.1.24.1.2.2.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 17.1.24.1.2.2.1.2 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation, using the name and address.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress5" on page 872 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		872
	Address <Adr>	[0..1]	±		872

#### 17.1.24.1.2.2.1.3 Country <Ctry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation using the country code, using the country code.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 919

**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**17.1.24.1.2.2.2 Party1 <Pty1>**

*Presence:* [1..1]

*Definition:* Party that, in a settlement chain interacts with the depository.

*Impacted by:* C1 "AccountIdentificationOrBlockChainAddress1Rule", C2 "AccountIdentificationOrBlockChainAddress2Rule"

**Party1 <Pty1>** contains the following elements (see "PartyIdentificationAndAccount200" on page 858 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]			858
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	859
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		859
Or}	NameAndAddress <NmAndAdr>	[1..1]			859
	Name <Nm>	[1..1]	Text		860
	Address <Adr>	[1..1]	±		860
	AccountIdentification <AcctId>	[0..1]	Text		860
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		860
	ProcessingIdentification <PrcgId>	[0..1]	Text		860
	ProcessingDate <PrcgDt>	[0..1]	±		861
	SubAccount <SubAcct>	[0..1]	±		861
	ContactPerson <CtctPrsn>	[0..1]	±		861

**Constraints**

- **AccountIdentificationOrBlockChainAddress1Rule**

If AccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/AccountIdentification is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **AccountIdentificationOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, AccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/AccountIdentification Must be absent

**17.1.24.1.2.2.3 Party2 <Pty2>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.*Impacted by:* C21 "SafekeepingAccountOrBlockChainAddress1Rule", C26 "SafekeepingAccountOrBlockChainAddress2Rule"**Party2 <Pty2>** contains the following elements (see "PartyIdentificationAndAccount201" on page 850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			852
{Or	BIC <BIC>	[1..1]	IdentifierSet	C1	852
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		852
Or}	NameAndAddress <NmAndAdr>	[1..1]			853
	Name <Nm>	[1..1]	Text		853
	Address <Adr>	[0..1]			853
	AddressType <AdrTp>	[0..1]	CodeSet		854
	AddressLine <AdrLine>	[0..5]	Text		854
	StreetName <StrtNm>	[0..1]	Text		854
	BuildingNumber <BldgNb>	[0..1]	Text		854
	PostCode <PstCd>	[0..1]	Text		855
	TownName <TwnNm>	[0..1]	Text		855
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		855
	Country <Ctry>	[1..1]	CodeSet	C3	855
	AlternateIdentification <AltrnId>	[0..1]			855
	IdentificationType <IdTp>	[1..1]			856
{Or	Code <Cd>	[1..1]	CodeSet		856
Or}	Proprietary <Prtry>	[1..1]	±		856
	Country <Ctry>	[1..1]	CodeSet	C3	856
	AlternateIdentification <AltrnId>	[1..1]	Text		857
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		857
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		857
	ProcessingIdentification <PrcgId>	[0..1]	Text		857
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	857

**Constraints**

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

**17.1.24.1.3 CollateralOwnership <CollOwnrsh>**

*Presence:* [1..1]

*Definition:* Indicates the collateral ownership.

**CollateralOwnership <CollOwnrsh>** contains the following **CollateralOwnership4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		892
	ClientName <CIntNm>	[0..1]			892
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	893
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		893
Or}	NameAndAddress <NmAndAdr>	[1..1]			893
	Name <Nm>	[1..1]	Text		894
	Address <Adr>	[1..1]	±		894

**17.1.24.1.3.1 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Indicates that the collateral is owned by the clearing member or not.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

- *Meaning When True:* Yes
- *Meaning When False:* No

**17.1.24.1.3.2 ClientName <CIntNm>**

*Presence:* [0..1]

*Definition:* Indicates that the client owns the collateral.

**ClientName <CIntNm>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	893
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		893
Or}	NameAndAddress <NmAndAdr>	[1..1]			893
	Name <Nm>	[1..1]	Text		894
	Address <Adr>	[1..1]	±		894

#### 17.1.24.1.3.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 17.1.24.1.3.2.2 ProprietaryIdentification <Prtryld>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <Prtryld>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 17.1.24.1.3.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		894
	Address <Adr>	[1..1]	±		894

#### 17.1.24.1.3.2.3.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max70Text" on page 943

#### 17.1.24.1.3.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

### 17.1.24.2 SettlementDetails206

*Definition:* Parameters which explicitly state the conditions that must be fulfilled before a particular transaction of a financial instrument can be settled. These parameters are defined by the instructing party in compliance with settlement rules in the market the transaction will settle in.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	TradeDate <TradDt>	[1..1]	DateTime		895
	SettlementParties <SttlmPties>	[0..1]			895
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C11	896
	Depository <Dpstry>	[1..1]			897
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	897
Or	NameAndAddress <NmAndAdr>	[1..1]	±		897
Or}	Country <Ctry>	[1..1]	CodeSet	C3	898
	Party1 <Pty1>	[1..1]	±	C1, C2	898
	Party2 <Pty2>	[0..1]	±	C21, C26	899
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C12	901
	Depository <Dpstry>	[1..1]			901
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	902
Or	NameAndAddress <NmAndAdr>	[1..1]	±		902
Or}	Country <Ctry>	[1..1]	CodeSet	C3	902
	Party1 <Pty1>	[1..1]	±	C1, C2	903
	Party2 <Pty2>	[0..1]	±	C21, C26	904
	CollateralOwnership <CollOwnrsh>	[1..1]			905
	Proprietary <Prtry>	[1..1]	Indicator		905
	ClientName <CIntNm>	[0..1]			905
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	906
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		906
Or}	NameAndAddress <NmAndAdr>	[1..1]			906
	Name <Nm>	[1..1]	Text		907
	Address <Adr>	[1..1]	±		907

#### 17.1.24.2.1 TradeDate <TradDt>

*Presence:* [1..1]

*Definition:* Indicates the date as known by the two parties to be used for matching purposes when settlement of securities occurs.

*Datatype:* "ISODatetime" on page 937

#### 17.1.24.2.2 SettlementParties <SttlmPties>

*Presence:* [0..1]

*Definition:* Provides details on either the delivering or receiving settlement parties.

**SettlementParties <SttlmPties>** contains one of the following **SettlementParties36Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	DeliveringSettlementParties <DlvrgSttlmPties>	[0..1]		C11	896
	Depository <Dpstry>	[1..1]			897
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	897
Or	NameAndAddress <NmAndAdr>	[1..1]	±		897
Or}	Country <Ctry>	[1..1]	CodeSet	C3	898
	Party1 <Pty1>	[1..1]	±	C1, C2	898
	Party2 <Pty2>	[0..1]	±	C21, C26	899
Or}	ReceivingSettlementParties <RcvgSttlmPties>	[0..1]		C12	901
	Depository <Dpstry>	[1..1]			901
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	902
Or	NameAndAddress <NmAndAdr>	[1..1]	±		902
Or}	Country <Ctry>	[1..1]	CodeSet	C3	902
	Party1 <Pty1>	[1..1]	±	C1, C2	903
	Party2 <Pty2>	[0..1]	±	C21, C26	904

#### 17.1.24.2.2.1 DeliveringSettlementParties <DlvrgSttlmPties>

*Presence:* [0..1]

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

*Impacted by:* C11 "DepositoryGuideline"

**DeliveringSettlementParties <DlvrgSttlmPties>** contains the following **DeliveringPartiesAndAccount19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]			897
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	897
Or	NameAndAddress <NmAndAdr>	[1..1]	±		897
Or}	Country <Ctry>	[1..1]	CodeSet	C3	898
	Party1 <Pty1>	[1..1]	±	C1, C2	898
	Party2 <Pty2>	[0..1]	±	C21, C26	899



**Constraints**

- **DepositoryGuideline**

In a receive, the delivering depository is to be understood as the requested depository of the delivering counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

**17.1.24.2.2.1.1 Depository <Dpstry>**

*Presence:* [1..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains one of the following **PartyIdentification239Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	897
Or	NameAndAddress <NmAndAdr>	[1..1]	±		897
Or}	Country <Ctry>	[1..1]	CodeSet	C3	898

**17.1.24.2.2.1.1.1 AnyBIC <AnyBIC>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

**Constraints**

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**17.1.24.2.2.1.1.2 NameAndAddress <NmAndAdr>**

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation, using the name and address.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress5" on page 872 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		872
	Address <Adr>	[0..1]	±		872

**17.1.24.2.2.1.1.3 Country <Ctry>***Presence:* [1..1]*Definition:* Unique and unambiguous way to identify an organisation using the country code, using the country code.*Impacted by:* C3 "Country"*Datatype:* "CountryCode" on page 919**Constraints**

- Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**17.1.24.2.2.1.1.2 Party1 <Pty1>***Presence:* [1..1]*Definition:* Party that, in a settlement chain interacts with the depository.*Impacted by:* C1 "AccountIdentificationOrBlockChainAddress1Rule", C2 "AccountIdentificationOrBlockChainAddress2Rule"

**Party1 <Pty1>** contains the following elements (see "PartyIdentificationAndAccount200" on page 858 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]			858
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	859
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		859
Or}	NameAndAddress <NmAndAdr>	[1..1]			859
	Name <Nm>	[1..1]	Text		860
	Address <Adr>	[1..1]	±		860
	AccountIdentification <AcctId>	[0..1]	Text		860
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		860
	ProcessingIdentification <PrcgId>	[0..1]	Text		860
	ProcessingDate <PrcgDt>	[0..1]	±		861
	SubAccount <SubAcct>	[0..1]	±		861
	ContactPerson <CtctPrsn>	[0..1]	±		861

**Constraints**

- AccountIdentificationOrBlockChainAddress1Rule**

If AccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/AccountIdentification is present

Following Must be True  
/BlockchainAddressOrWallet Must be absent

- **AccountIdentificationOrBlockchainAddress2Rule**

If BlockchainAddressOrWallet is present, AccountIdentification must be absent.

On Condition  
/BlockchainAddressOrWallet is present  
Following Must be True  
/AccountIdentification Must be absent

#### **17.1.24.2.2.1.3 Party2 <Pty2>**

*Presence:* [0..1]

*Definition:* Party that, in a settlement chain interacts with the party 1.

*Impacted by:* C21 "SafekeepingAccountOrBlockchainAddress1Rule", C26 "SafekeepingAccountOrBlockchainAddress2Rule"

**Party2 <Pty2>** contains the following elements (see "PartyIdentificationAndAccount201" on page 850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			852
{Or	BIC <BIC>	[1..1]	IdentifierSet	C1	852
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		852
Or}	NameAndAddress <NmAndAdr>	[1..1]			853
	Name <Nm>	[1..1]	Text		853
	Address <Adr>	[0..1]			853
	AddressType <AdrTp>	[0..1]	CodeSet		854
	AddressLine <AdrLine>	[0..5]	Text		854
	StreetName <StrtNm>	[0..1]	Text		854
	BuildingNumber <BldgNb>	[0..1]	Text		854
	PostCode <PstCd>	[0..1]	Text		855
	TownName <TwnNm>	[0..1]	Text		855
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		855
	Country <Ctry>	[1..1]	CodeSet	C3	855
	AlternateIdentification <AltrnId>	[0..1]			855
	IdentificationType <IdTp>	[1..1]			856
{Or	Code <Cd>	[1..1]	CodeSet		856
Or}	Proprietary <Prtry>	[1..1]	±		856
	Country <Ctry>	[1..1]	CodeSet	C3	856
	AlternateIdentification <AltrnId>	[1..1]	Text		857
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		857
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		857
	ProcessingIdentification <PrcgId>	[0..1]	Text		857
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	857

### Constraints

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True  
/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition  
/BlockChainAddressOrWallet is present  
Following Must be True  
/SafekeepingAccount Must be absent

#### 17.1.24.2.2.2 ReceivingSettlementParties <RcvgSttlmPties>

*Presence:* [0..1]

*Definition:* Chain of parties involved in the settlement of a transaction, including receipts and deliveries, book transfers, treasury deals, or other activities, resulting in the movement of a security or amount of money from one account to another.

*Impacted by:* C12 "DepositoryGuideline"

**ReceivingSettlementParties <RcvgSttlmPties>** contains the following  
**ReceivingPartiesAndAccount19** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Depository <Dpstry>	[1..1]			901
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	902
Or	NameAndAddress <NmAndAdr>	[1..1]	±		902
Or}	Country <Ctry>	[1..1]	CodeSet	C3	902
	Party1 <Pty1>	[1..1]	±	C1, C2	903
	Party2 <Pty2>	[0..1]	±	C21, C26	904

#### Constraints

- **DepositoryGuideline**

In a delivery, the receiving depository is to be understood as the requested depository of the receiving counterparty.

The field must be populated with the BIC of a national or international CSD. When no CSD exists in a particular market, the stock exchange BIC will be used.

#### 17.1.24.2.2.2.1 Depository <Dpstry>

*Presence:* [1..1]

*Definition:* First party in the settlement chain. In a plain vanilla settlement, it is the Central Securities Depository where the counterparty requests to receive the financial instrument or from where the counterparty delivers the financial instruments.

**Depository <Dpstry>** contains one of the following **PartyIdentification239Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	902
Or	NameAndAddress <NmAndAdr>	[1..1]	±		902
Or}	Country <Ctry>	[1..1]	CodeSet	C3	902

#### 17.1.24.2.2.1.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 17.1.24.2.2.1.2 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation, using the name and address.

**NameAndAddress <NmAndAdr>** contains the following elements (see "NameAndAddress5" on page 872 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		872
	Address <Adr>	[0..1]	±		872

#### 17.1.24.2.2.1.3 Country <Ctry>

*Presence:* [1..1]

*Definition:* Unique and unambiguous way to identify an organisation using the country code, using the country code.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 919

**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**17.1.24.2.2.2 Party1 <Pty1>**

*Presence:* [1..1]

*Definition:* Party that, in a settlement chain interacts with the depository.

*Impacted by:* C1 "AccountIdentificationOrBlockChainAddress1Rule", C2 "AccountIdentificationOrBlockChainAddress2Rule"

**Party1 <Pty1>** contains the following elements (see "PartyIdentificationAndAccount200" on page 858 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	PartyIdentification <PtyId>	[1..1]			858
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	859
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		859
Or}	NameAndAddress <NmAndAdr>	[1..1]			859
	Name <Nm>	[1..1]	Text		860
	Address <Adr>	[1..1]	±		860
	AccountIdentification <AcctId>	[0..1]	Text		860
	BlockChainAddressOrWallet <BlckChainAdrOrWllt>	[0..1]	Text		860
	ProcessingIdentification <PrcgId>	[0..1]	Text		860
	ProcessingDate <PrcgDt>	[0..1]	±		861
	SubAccount <SubAcct>	[0..1]	±		861
	ContactPerson <CtctPrsn>	[0..1]	±		861

**Constraints**

- **AccountIdentificationOrBlockChainAddress1Rule**

If AccountIdentification is present, BlockChainAddressOrWallet must be absent.

On Condition

/AccountIdentification is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **AccountIdentificationOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, AccountIdentification must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/AccountIdentification Must be absent

**17.1.24.2.2.3 Party2 <Pty2>***Presence:* [0..1]*Definition:* Party that, in a settlement chain interacts with the party 1.*Impacted by:* C21 "SafekeepingAccountOrBlockChainAddress1Rule", C26 "SafekeepingAccountOrBlockChainAddress2Rule"**Party2 <Pty2>** contains the following elements (see "PartyIdentificationAndAccount201" on page 850 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]			852
{Or	BIC <BIC>	[1..1]	IdentifierSet	C1	852
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		852
Or}	NameAndAddress <NmAndAdr>	[1..1]			853
	Name <Nm>	[1..1]	Text		853
	Address <Adr>	[0..1]			853
	AddressType <AdrTp>	[0..1]	CodeSet		854
	AddressLine <AdrLine>	[0..5]	Text		854
	StreetName <StrtNm>	[0..1]	Text		854
	BuildingNumber <BldgNb>	[0..1]	Text		854
	PostCode <PstCd>	[0..1]	Text		855
	TownName <TwnNm>	[0..1]	Text		855
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		855
	Country <Ctry>	[1..1]	CodeSet	C3	855
	AlternateIdentification <AltrnId>	[0..1]			855
	IdentificationType <IdTp>	[1..1]			856
{Or	Code <Cd>	[1..1]	CodeSet		856
Or}	Proprietary <Prtry>	[1..1]	±		856
	Country <Ctry>	[1..1]	CodeSet	C3	856
	AlternateIdentification <AltrnId>	[1..1]	Text		857
	SafekeepingAccount <SfkpgAcct>	[0..1]	Text		857
	BlockChainAddressOrWallet <BlckChainAdrOrWlt>	[0..1]	Text		857
	ProcessingIdentification <PrcgId>	[0..1]	Text		857
	AdditionalInformation <AddtlInf>	[0..1]	±	C5	857



**Constraints**

- **SafekeepingAccountOrBlockChainAddress1Rule**

If SafekeepingAccount is present, BlockChainAddressOrWallet must be absent.

On Condition

/SafekeepingAccount is present

Following Must be True

/BlockChainAddressOrWallet Must be absent

- **SafekeepingAccountOrBlockChainAddress2Rule**

If BlockChainAddressOrWallet is present, SafekeepingAccount must be absent.

On Condition

/BlockChainAddressOrWallet is present

Following Must be True

/SafekeepingAccount Must be absent

**17.1.24.2.3 CollateralOwnership <CollOwnrsh>**

*Presence:* [1..1]

*Definition:* Indicates the collateral ownership.

**CollateralOwnership <CollOwnrsh>** contains the following **CollateralOwnership4** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Proprietary <Prtry>	[1..1]	Indicator		905
	ClientName <CIntNm>	[0..1]			905
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	906
Or	ProprietaryIdentification <PrtryId>	[1..1]	±		906
Or}	NameAndAddress <NmAndAdr>	[1..1]			906
	Name <Nm>	[1..1]	Text		907
	Address <Adr>	[1..1]	±		907

**17.1.24.2.3.1 Proprietary <Prtry>**

*Presence:* [1..1]

*Definition:* Indicates that the collateral is owned by the clearing member or not.

*Datatype:* One of the following values must be used (see "[YesNoIndicator](#)" on page 939):

- *Meaning When True:* Yes
- *Meaning When False:* No

**17.1.24.2.3.2 ClientName <CIntNm>**

*Presence:* [0..1]

*Definition:* Indicates that the client owns the collateral.

**ClientName <CIntNm>** contains one of the following **PartyIdentification178Choice** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	AnyBIC <AnyBIC>	[1..1]	IdentifierSet	C1	906
Or	ProprietaryIdentification <Prtryld>	[1..1]	±		906
Or}	NameAndAddress <NmAndAdr>	[1..1]			906
	Name <Nm>	[1..1]	Text		907
	Address <Adr>	[1..1]	±		907

#### 17.1.24.2.3.2.1 AnyBIC <AnyBIC>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier for an organisation that is allocated by an institution, for example, Dun & Bradstreet Identification.

*Impacted by:* C1 "AnyBIC"

*Datatype:* "AnyBICDec2014Identifier" on page 937

#### Constraints

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

#### 17.1.24.2.3.2.2 ProprietaryIdentification <Prtryld>

*Presence:* [1..1]

*Definition:* Unique and unambiguous identifier, as assigned to a financial institution using a proprietary identification scheme.

**ProprietaryIdentification <Prtryld>** contains the following elements (see "[GenericIdentification36](#)" on page 825 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		826

#### 17.1.24.2.3.2.3 NameAndAddress <NmAndAdr>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

**NameAndAddress <NmAndAdr>** contains the following **NameAndAddress6** elements

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Name <Nm>	[1..1]	Text		907
	Address <Adr>	[1..1]	±		907

#### 17.1.24.2.3.2.3.1 Name <Nm>

*Presence:* [1..1]

*Definition:* Name by which a party is known and which is usually used to identify that party.

*Datatype:* "Max70Text" on page 943

#### 17.1.24.2.3.2.3.2 Address <Adr>

*Presence:* [1..1]

*Definition:* Information that locates and identifies a specific address, as defined by postal services.

**Address <Adr>** contains the following elements (see "PostalAddress2" on page 909 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

## 17.1.25 Status

### 17.1.25.1 CollateralCancellationType1Choice

*Definition:* Choice between a code and a proprietary code for the reason the collateral message has been cancelled.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		907
Or}	Proprietary <Prtry>	[1..1]	±		908

#### 17.1.25.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the cancellation reason using an ISO 20022 code.

*Datatype:* "CollateralManagementCancellationReason1Code" on page 916

CodeName	Name	Definition
PRER	ProcessingError	Cancellation due to message being sent in error.
PNSU	PendingNewSubmission	Cancellation due to a change in exposure or collateral or independent amount or margin terms. For collateral proposal submitting new/different collateral.

#### 17.1.25.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the cancellation reason using a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

#### 17.1.25.2 RejectionReason21FormatChoice

*Definition:* Choice of formats to express the reason of a rejection of the interest request.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		908
Or}	Proprietary <Prtry>	[1..1]	±		908

#### 17.1.25.2.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Provides the interest rejection reason using an ISO 20022 code.

*Datatype:* "[InterestRejectionReason1Code](#)" on page 931

CodeName	Name	Definition
VADA	ValueDate	Indicates whether the interest request is rejected due a value date difference.
DIAM	DisputeAmount	Indicates whether the interest request is rejected due an interest amount difference.

#### 17.1.25.2.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Provides the interest rejection reason using a proprietary code.

**Proprietary <Prtry>** contains the following elements (see "[GenericIdentification30](#)" on page 824 for details)

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	Identification <Id>	[1..1]	Text		825
	Issuer <Issr>	[1..1]	Text		825
	SchemeName <SchmeNm>	[0..1]	Text		825

## 17.1.26 Structured Postal Address

### 17.1.26.1 PostalAddress2

*Definition:* Address of a party expressed in a formal structure, usually according to the country's postal services specifications.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
	StreetName <StrtNm>	[0..1]	Text		909
	PostCodeIdentification <PstCdId>	[1..1]	Text		909
	TownName <TwnNm>	[1..1]	Text		909
	CountrySubDivision <CtrySubDvsn>	[0..1]	Text		909
	Country <Ctry>	[1..1]	CodeSet	C3	910

#### 17.1.26.1.1 StreetName <StrtNm>

*Presence:* [0..1]

*Definition:* Name of a street or thoroughfare.

*Datatype:* "[Max70Text](#)" on page 943

#### 17.1.26.1.2 PostCodeIdentification <PstCdId>

*Presence:* [1..1]

*Definition:* Identifier consisting of a group of letters and/or numbers that is added to a postal address to assist the sorting of mail.

*Datatype:* "[Max16Text](#)" on page 941

#### 17.1.26.1.3 TownName <TwnNm>

*Presence:* [1..1]

*Definition:* Name of a built-up area, with defined boundaries, and a local government.

*Datatype:* "[Max35Text](#)" on page 942

#### 17.1.26.1.4 CountrySubDivision <CtrySubDvsn>

*Presence:* [0..1]

*Definition:* Identifies a subdivision of a country for example, state, region, county.

*Datatype:* "Max35Text" on page 942

#### 17.1.26.1.5 Country <Ctry>

*Presence:* [1..1]

*Definition:* Nation with its own government.

*Impacted by:* C3 "Country"

*Datatype:* "CountryCode" on page 919

##### Constraints

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

## 17.1.27 System Identification

### 17.1.27.1 ClearingSystemIdentification2Choice

*Definition:* Choice of a clearing system identifier.

Or	MessageElement<XML Tag>	Mult.	Type	Constr. No.	Page
{Or	Code <Cd>	[1..1]	CodeSet		910
Or}	Proprietary <Prtry>	[1..1]	Text		910

#### 17.1.27.1.1 Code <Cd>

*Presence:* [1..1]

*Definition:* Identification of a clearing system, in a coded form as published in an external list.

*Datatype:* "ExternalClearingSystemIdentification1Code" on page 926

#### 17.1.27.1.2 Proprietary <Prtry>

*Presence:* [1..1]

*Definition:* Identification code for a clearing system, that has not yet been identified in the list of clearing systems.

*Datatype:* "Max35Text" on page 942

## 17.2 Message Datatypes

### 17.2.1 Amount

#### 17.2.1.1 ActiveCurrencyAndAmount

*Definition:* A number of monetary units specified in an active currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveCurrencyCode" on page 913

#### Format

minInclusive	0
totalDigits	18
fractionDigits	5

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 17.2.1.2 ActiveOrHistoricCurrencyAnd13DecimalAmount

*Definition:* A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217. The number of fractional digits (or minor unit of currency) is not checked as per ISO 4217: It must be lesser than or equal to 13.

Note: The decimal separator is a dot.

Type: Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 913

#### Format

minInclusive	0
totalDigits	18
fractionDigits	13

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3)

contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### 17.2.1.3 ActiveOrHistoricCurrencyAndAmount

*Definition:* A number of monetary units specified in an active or a historic currency where the unit of currency is explicit and compliant with ISO 4217.

*Type:* Amount

This data type contains the following XML attribute:

Name	Attribute XML Name	Datatype
Currency	Ccy	"ActiveOrHistoricCurrencyCode" on page 913

#### Format

minInclusive	0
totalDigits	18
fractionDigits	5

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

- **CurrencyAmount**

The number of fractional digits (or minor unit of currency) must comply with ISO 4217.

Note: The decimal separator is a dot.

### 17.2.1.4 ImpliedCurrencyAndAmount

*Definition:* Number of monetary units specified in a currency where the unit of currency is implied by the context and compliant with ISO 4217. The decimal separator is a dot.

Note: a zero amount is considered a positive amount.

*Type:* Amount

#### Format

minInclusive	0
totalDigits	18
fractionDigits	5



## 17.2.2 CodeSet

### 17.2.2.1 ActiveCurrencyCode

*Definition:* A code allocated to a currency by a Maintenance Agency under an international identification scheme as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

*Type:* CodeSet

#### Format

pattern [A-Z]{3,3}

#### Constraints

- **ActiveCurrency**

The currency code must be a valid active currency code, not yet withdrawn on the day the message containing the currency is exchanged. Valid active currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and are not yet withdrawn on the day the message containing the Currency is exchanged.

### 17.2.2.2 ActiveOrHistoricCurrencyCode

*Definition:* A code allocated to a currency by a Maintenance Agency under an international identification scheme, as described in the latest edition of the international standard ISO 4217 "Codes for the representation of currencies and funds".

*Type:* CodeSet

#### Format

pattern [A-Z]{3,3}

#### Constraints

- **ActiveOrHistoricCurrency**

The Currency Code must be registered, or have already been registered. Valid active or historic currency codes are registered with the ISO 4217 Maintenance Agency, consist of three (3) contiguous letters, and may be or not be withdrawn on the day the message containing the Currency is exchanged.

### 17.2.2.3 AddressType2Code

*Definition:* Specifies the type of address.

*Type:* CodeSet

CodeName	Name	Definition
ADDR	Postal	Address is the complete postal address.
PBOX	POBox	Address is a postal office (PO) box.
HOME	Residential	Address is the home address.
BIZZ	Business	Address is the business address.

CodeName	Name	Definition
MLTO	MailTo	Address is the address to which mail is sent.
DLVY	DeliveryTo	Address is the address to which delivery is to take place.

#### 17.2.2.4 AgreementFramework1Code

*Definition:* Specifies the agreement type details for the margin call.

*Type:* CodeSet

CodeName	Name	Definition
FBA	FBAAgreement	French Banker's Association Agreement.
BBAA	BBAAAgreement	British Banker's Association Agreement.
DERV	GermanRahmenvertragAgreement	German Rahmenvertrag Agreement.
ISDA	ISDAAgreement	International Swaps and Derivatives Association Agreement.
NONR	NoReference	No information about the master agreement is available.

#### 17.2.2.5 BusinessMessagePriorityCode

*Definition:* Specifies the priority levels for the BusinessMessage.

The different priorities are typically user / service / implementation dependent. The semantics of the different values for a Message (Set) need to be defined by the relevant user community (SEG.).

*Type:* CodeSet

##### Constraints

- ValidationByTable

#### 17.2.2.6 CalculationMethod1Code

*Definition:* Indicates if the method for interest calculation is simple or compounding.

*Type:* CodeSet

CodeName	Name	Definition
SIMP	Simple	Calculation method by which interest is calculated on the original principal only. Accumulated interest from prior periods is not used in calculations for the following periods.
COMP	Compounding	Calculation method by which interest is calculated each period on the original principal and all interest accumulated during past periods.

#### 17.2.2.7 CCPMemberType1Code

*Definition:* Specifies the type of membership the collateral provider holds with the CCP.

Type: CodeSet

CodeName	Name	Definition
ACMB	AgentClearingMember	Agent Clearing Member.
CCPX	ClearingHouse	Clearing House.
DCMB	DirectClearingMember	Direct Clearing Member.
FCMC	FuturesCommissionMerchant	Futures Commission Merchant.
GCMB	GeneralClearingMember	General Clearing Member.
SCMB	SponsoredClearingMember	Sponsored Clearing Member.

### 17.2.2.8 CollateralAccountType1Code

Definition: Specifies the collateral account type.

Type: CodeSet

CodeName	Name	Definition
HOUS	House	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries.
CLIE	Client	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for the clearing member's customers.
LIPR	LiquidityProvider	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for liquidity providers (also known as market maker) activities.
MGIN	Margin	Specifies that the account is used to post collateral that covers the exposure resulting from trades executed for either the clearing member or its subsidiaries, or for the clearing member's customers.
DFLT	DefaultFund	Specifies that the account is used to post collateral that covers clearing member's default risk.

### 17.2.2.9 CollateralAppliedExcess1Code

Definition: Specifies if the collateral reported is applied or in excess.

Type: CodeSet

CodeName	Name	Definition
APLD	Applied	Collateral used by the collateral receiver to discharge liabilities owed to it by the collateral provider.
EXCS	Excess	Collateral held by the collateral receiver either in anticipation of future liabilities or towards previously liabilities no longer owed to it.

**17.2.2.10 CollateralDirection1Code**

*Definition:* Direction of the collateral being reported expressed as a code.

*Type:* CodeSet

CodeName	Name	Definition
CDPA	CollateralDueToPartyA	Collateral is due to party A.
CDPB	CollateralDueToPartyB	Collateral is due to party B.

**17.2.2.11 CollateralManagementCancellationReason1Code**

*Definition:* Specifies the reason why the instruction/request has been cancelled.

*Type:* CodeSet

CodeName	Name	Definition
PRER	ProcessingError	Cancellation due to message being sent in error.
PNSU	PendingNewSubmission	Cancellation due to a change in exposure or collateral or independent amount or margin terms. For collateral proposal submitting new/different collateral.

**17.2.2.12 CollateralProposalResponse1Code**

*Definition:* Specifies if the collateral proposal response is an initial or a counter proposal.

*Type:* CodeSet

CodeName	Name	Definition
INPR	InitialProposal	Indicates that the collateral proposal response is an initial proposal.
COPR	CounterProposal	Indicates that the collateral proposal response is a counter proposal.

**17.2.2.13 CollateralPurpose1Code**

*Definition:* Indicates whether the collateral has been posted against the variation margin or the segregated independent amount.

*Type:* CodeSet

CodeName	Name	Definition
VAMA	VariationMargin	Collateral has been posted against the variation margin.
SINA	SegregatedIndependentAmount	Collateral has been posted against the segregated independent amount.

**17.2.2.14 CollateralRole1Code**

*Definition:* Identifies whether the reporting counterparty is a collateral provider or a collateral taker.

*Type:* CodeSet

CodeName	Name	Definition
GIVE	CollateralGiver	Collateral giver.
TAKE	CollateralTaker	Collateral taker.

### 17.2.2.15 CollateralSubstitutionConfirmation1Code

*Definition:* Provides the status of the collateral substitution, either returned or released.

*Type:* CodeSet

CodeName	Name	Definition
CREL	CollateralSubstitutionReleased	Notification that the collateral substitution, that is new piece(s) of collateral, have been released.
CRET	CollateralSubstitutionReturned	Confirmation that the collateral substitution, that is new piece(s) of collateral, have been received.

### 17.2.2.16 CollateralSubstitutionSequence1Code

*Definition:* Indicates whether the collateral substitution request is new or updated.

*Type:* CodeSet

CodeName	Name	Definition
INIT	Initial	Indicates this is a new collateral substitution request.
UPDD	Updated	Indicates this is an updated collateral substitution request.

### 17.2.2.17 CollateralSubstitutionType1Code

*Definition:* Specifies if the collateral that is substituted was posted against the variation margin or the independent amount.

*Type:* CodeSet

CodeName	Name	Definition
AVMG	AgainstVariationMargin	Specifies if the collateral that is substituted was posted against the variation margin.
ASIA	AgainstSegregatedIndependentAmount	Specifies if the collateral that is substituted was posted against the independent amount.

### 17.2.2.18 CollateralTransactionType1Code

*Definition:* Specifies the type of collateral instruction as a code.

*Type:* CodeSet

CodeName	Name	Definition
AADJ	AllocationModeAdjustment	Automatic/manual settlement adjustment to change the allocation mode from manual to automatic or vice versa.

CodeName	Name	Definition
CDTA	ClosingDateAdjustment	Change of the closing date.
CADJ	CollateralAdjustment	Change to collateral. Used when collateral giver manually allocates the securities to the transaction.
DADJ	DataAdjustment	Change of other data.
DBVT	DeliveredByValue	Delivery by value (DBV) transaction.
INIT	Initiation	Creation of a Collateral Management Transaction.
MADJ	MarginAdjustment	Change to margin.
PADJ	PrincipalExposureAdjustment	Change of principal/exposure adjustment
RATA	RateAdjustment	Change of rate.
TERM	Termination	Closing of the Collateral Management Transaction.

### 17.2.2.19 CollateralType1Code

*Definition:* Specifies the type of collateral.

*Type:* CodeSet

CodeName	Name	Definition
CASH	Cash	Collateral type is cash.
SECU	Securities	Collateral type is securities.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.

### 17.2.2.20 CollateralType8Code

*Definition:* Specifies the type of collateral.

*Type:* CodeSet

CodeName	Name	Definition
COMO	TotalCollateralAffectedToOpenMarketOperations	Total collateral affected to open market operations.
CCCL	TotalCreditClaims	Total credit claims.
CEMC	TotalExternallyManagedCollateralApartFromCreditClaims	Total externally managed collateral apart from credit claims.
CXCC	TotalExternallyManagedCollateralForCreditClaims	Total externally managed collateral for credit claims.

CodeName	Name	Definition
CFTD	TotalFixedTermDeposit	Total fixed term deposit used as collateral.
CFTI	TotalInterestForFixedTermDeposit	Total interest for fixed term Deposit used as collateral.
CTRC	TotalTripartyCollateral	Total triparty collateral.
CASH	Cash	Collateral type is cash.
LCRE	LetterOfCredit	Instrument issued by a bank substituting its name and credit standing for that of its customer. A letter of credit is a written undertaking of the bank, issued for the account of a customer (the applicant), to honour a demand for payment, upon the beneficiary's compliance with the terms and conditions set forth in the undertaking.
OTHR	Other	Other assets that could be used as collateral.
SECU	Securities	Collateral type is securities.
CTCO	TotalCollateralOperations	Total collateral operations.
CCVR	TotalCollateralValueAfterRelativeCreditLimit	Total collateral value after relative credit limit.

#### 17.2.2.21 CopyDuplicate1Code

*Definition:* Specifies if this document is a copy, a duplicate, or a duplicate of a copy.

*Type:* CodeSet

CodeName	Name	Definition
CODU	CopyDuplicate	Message is being sent as a copy to a party other than the account owner, for information purposes and the message is a duplicate of a message previously sent.
COPY	Copy	Message is being sent as a copy to a party other than the account owner, for information purposes.
DUPL	Duplicate	Message is for information/confirmation purposes. It is a duplicate of a message previously sent.

#### 17.2.2.22 CountryCode

*Definition:* Code to identify a country, a dependency, or another area of particular geopolitical interest, on the basis of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

*Type:* CodeSet

##### Format

pattern [A-Z]{2,2}

**Constraints**

- **Country**

The code is checked against the list of country names obtained from the United Nations (ISO 3166, Alpha-2 code).

**17.2.2.23 CreditDebitCode**

*Definition:* Specifies if an operation is an increase or a decrease.

*Type:* CodeSet

CodeName	Name	Definition
CRDT	Credit	Operation is an increase.
DBIT	Debit	Operation is a decrease.

**17.2.2.24 DateType2Code**

*Definition:* Specifies when date is open.

*Type:* CodeSet

CodeName	Name	Definition
OPEN	Open	Open-dated, which indicates that the date has not been established.

**17.2.2.25 DepositType1Code**

*Definition:* Specifies whether the deposit is fixed term or call/notice.

*Type:* CodeSet

CodeName	Name	Definition
FITE	FixedTerm	Specifies that it is a fixed term deposit.
CALL	Call	Specifies that it is a call/notice deposit.

**17.2.2.26 DisputeResolutionType1Code**

*Definition:* Specifies the nature of the disputed collateral amount.

*Type:* CodeSet

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
RMTA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the minimum transfer amount.
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.



CodeName	Name	Definition
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.
RESA	ReconcileSegregatedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the initial margin.

### 17.2.2.27 DisputeResolutionType2Code

*Definition:* Specifies the nature of the disputed collateral amount.

*Type:* CodeSet

CodeName	Name	Definition
RECO	ReconcileCollateral	Indicates that the disputed collateral amount should be confirmed through reconciliation of the collateral.
REEX	ReconcileExposure	Indicates that the disputed collateral amount should be confirmed through reconciliation of the exposure.
RETH	ReconcileThreshold	Indicates that the disputed collateral amount should be confirmed through reconciliation of the threshold.
RMTA	ReconcileMinimumTransferAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the minimum transfer amount.
RERO	ReconcileRounding	Indicates that the disputed collateral amount should be confirmed through reconciliation of the rounding.
REVF	ReconcileValuationFrequency	Indicates that the disputed collateral amount should be confirmed through reconciliation of the valuation frequency.
RNIA	ReconcileNettedIndependentAmount	Indicates that the disputed collateral amount should be confirmed through reconciliation of the independent amount.

### 17.2.2.28 EventFrequency6Code

*Definition:* Specifies the regularity of an event.

*Type:* CodeSet

CodeName	Name	Definition
DAIL	Daily	Event takes place every day.
INDA	IntraDay	Event takes place several times a day.
ONDE	OnDemand	Event takes place on demand.

### 17.2.2.29 ExposureConventionType1Code

*Definition:* Determines how the variation margin requirement will be calculated, either net or gross.

*Type:* CodeSet

CodeName	Name	Definition
GROS	Gross	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation, and then two separate variation margin requirements will be determined.
NET1	Net	Indicates that the exposed amount to party A and B will be netted together for the variation margin calculation.

### 17.2.2.30 ExposureType11Code

*Definition:* Specifies the underlying business area/type of trade causing the collateral movement.

*Type:* CodeSet

CodeName	Name	Definition
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.

CodeName	Name	Definition
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
OTCD	OTCDerivatives	OTC derivatives trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
EQUI	Equity	Trading of equity.
TRBD	TreasuryBonds	Trading of treasury bonds.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
SHSL	ShortSell	Short sell exposure.

### 17.2.2.31 ExposureType13Code

*Definition:* Specifies the underlying business area/type of trade causing the exposure.

*Type:* CodeSet

CodeName	Name	Definition
CCIR	CrossCurrencyIRS	Cross currency agreement between two parties (known as counterparties) where one stream of future interest payments is exchanged for another based on a specified principal amount.
CRPR	CrossProduct	Combination of various types of trades.
EQUI	Equity	Trading of equity.
EQPT	EquityOption	Trading of equity option (also known as stock options).
EQUUS	EquitySwap	Equity swap trades where the return of an equity is exchanged for either a fixed or a floating rate of interest.
EXTD	ExchangeTradedDerivatives	Trading of exchanged traded derivatives in general.
EXPT	ExoticOption	Trading of exotic option, for example, a non standard option.
FIXI	FixedIncome	Trading of fixed income instruments.
FORX	ForeignExchange	FX trades in general.
FORW	ForwardForeignExchange	Forward FX trades.
FUTR	Futures	Agreement to buy or sell a specific amount of a commodity or financial instrument at a particular price on a stipulated future date.
OPTN	FXOption	A contract that grants the holder the right, but not the obligation, to buy or sell currency at a specified exchange rate during a specified period of time.
LIQU	Liquidity	In support of settlement via an RTGS or other clearing system.
MGLD	MarginLending	Margin lending transaction.
OTCD	OTCDerivatives	OTC derivatives trading.
REPO	RepurchaseAgreement	Relates to repurchase agreement trading.
RVPO	ReverseRepurchaseAgreement	In support of a reverse repurchase agreement transaction.
SLOA	SecuredLoan	Exposure is linked to a secured loan.
SBSC	SecuritiesBuySellSellBuyBack	Securities buy sell back.
SCRP	SecuritiesCrossProducts	Combination of securities related exposure types.
SLEB	SecuritiesLendingAndBorrowing	Exposure is linked to a securities lending or borrowing activity.
SHSL	ShortSell	Short sell exposure.
SCIR	SingleCurrencyIRS	Single currency interest rate swap.
SCIE	SingleCurrencyIRSExotic	Exotic single currency interest rate swap.

CodeName	Name	Definition
ESCL	SuggestedCreditLine	Suggested credit line.
SWPT	Swaption	Option on interest rate swap.
TBAS	ToBeAnnounced	To be announced (TBA) related collateral.
ECRT	TotalCredit	Total credit.
ECFR	TotalCreditFreezing	Total credit freezing.
EMLO	TotalMarginalLending	Total marginal lending.
EMLI	TotalMarginalLendingInterest	Total marginal lending interest.
EOIM	TotalInitialMarginOnOutstandingLiquidity	Total initial margin on outstanding liquidity providing open market operations.
EOMI	TotalOpenMarketCreditOperationsInterest	Total open market credit operations interest.
TRBD	TreasuryBonds	Trading of treasury bonds.
BFWD	BondForward	Any securities traded out beyond 3 days which include treasury notes, Japanese Government Bonds (JGBs) and Gilts.
PAYM	CashSettlement	In support of any type of cash settlement.
CCPC	CCPCollateral	Collateral covering the initial margin requirements for OTC trades cleared through a CCP.
COMM	Commodities	Any good exchanged during commerce, which includes goods traded on a commodity exchange.
CRDS	CreditDefaultSwap	Swap designed to transfer the credit exposure of fixed income products between parties.
CRTL	CreditLine	Opening of a credit line before trading.
CRSP	CreditSupport	Cash lending/borrowing; letter of credit; signing of master agreement.
EOMO	TotalOpenMarketCreditOperations	Total open market credit operations.
CBCO	CentralBankCreditOperations	Exposures related to activity with central banks.
TRCP	TreasuryCrossProduct	Combination of treasury related exposure types.
UDMS	UnclearedDerivativeMarginSegregation	Relates to uncleared derivative margin segregation. This could be for variation or initial margin.

### 17.2.2.32 ExternalAccountIdentification1Code

*Definition:* Specifies the external account identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

**Format**

minLength	1
maxLength	4

### 17.2.2.33 ExternalClearingSystemIdentification1Code

*Definition:* Specifies the clearing system identification code, as published in an external clearing system identification code list.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

**Format**

minLength	1
maxLength	5

### 17.2.2.34 ExternalFinancialInstitutionIdentification1Code

*Definition:* Specifies the external financial institution identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

**Format**

minLength	1
maxLength	4

### 17.2.2.35 ExternalFinancialInstrumentIdentificationType1Code

*Definition:* Specifies the external financial instrument identification type scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

**Format**

minLength	1
maxLength	4

### 17.2.2.36 ExternalOrganisationIdentification1Code

*Definition:* Specifies the external organisation identification scheme name code in the format of character string with a maximum length of 4 characters.

The list of valid codes is an external code list published separately.

External code sets can be downloaded from [www.iso20022.org](http://www.iso20022.org).

*Type:* CodeSet

#### Format

minLength	1
maxLength	4

### 17.2.2.37 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

### 17.2.2.38 Frequency1Code

*Definition:* Specifies the regularity of an event.

*Type:* CodeSet

CodeName	Name	Definition
YEAR	Annual	Event takes place every year or once a year.
MNTH	Monthly	Event takes place every month or once a month.
QURT	Quarterly	Event takes place every three months or four times a year.
MIAN	SemiAnnual	Event takes place every six months or two times a year.
WEEK	Weekly	Event takes place once a week.
DAIL	Daily	Event takes place every day.
ADHO	Adhoc	Event takes place on request or as necessary.
INDA	IntraDay	Event takes place several times a day.

**17.2.2.39 IndependentAmountConventionType1Code**

*Definition:* Determines how the independent amount was applied in the margin calculation.

*Type:* CodeSet

CodeName	Name	Definition
NBTR	NettedBeforeThreshold	Independent amount is an add on to exposure.
NATR	NettedAfterThreshold	Independent amount is an add on to the credit support amount and forms part of the variation margin requirement.
SEGR	Segregated	Independent amount is treated independently of variation margin for segregation purposes.

**17.2.2.40 InterestComputationMethod2Code**

*Definition:* Specifies the method used to compute accruing interest of a financial instrument.

*Type:* CodeSet

CodeName	Name	Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is



CodeName	Name	Definition
		computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, that is, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls

CodeName	Name	Definition
		in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the

CodeName	Name	Definition
		same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.
NARR	Narrative	Other method than A001-A020. See Narrative.

#### 17.2.2.41 InterestMethod1Code

*Definition:* Specifies whether the interest will be settled in cash or rolled in.

*Type:* CodeSet

CodeName	Name	Definition
PHYS	PhysicalSettlement	Indicates that the interest is intended to be settled in cash.
ROLL	RollIn	Indicates that the interest is intended to be rolled in to existing collateral balances.

#### 17.2.2.42 InterestRejectionReason1Code

*Definition:* Indicates whether the interest request is rejected due a value date or an interest amount difference.

*Type:* CodeSet

CodeName	Name	Definition
VADA	ValueDate	Indicates whether the interest request is rejected due a value date difference.
DIAM	DisputeAmount	Indicates whether the interest request is rejected due an interest amount difference.

#### 17.2.2.43 InterestRequestSequence1Code

*Definition:* Indicates whether the interest request is new or updated.

*Type:* CodeSet

CodeName	Name	Definition
INIT	Initial	Indicates this is a new interest payment request.
UPDA	Updated	Indicates this is an updated interest payment request.

**17.2.2.44 MarginCallResponse1Code**

*Definition:* Specifies whether the margin call request was sent on a non valuation day or was received after notification time.

*Type:* CodeSet

CodeName	Name	Definition
NVDA	NonValuationDay	Indicates that the margin call request was sent on a non valuation day.
RANT	ReceivedAfterNotificationTime	Indicates that the margin call request was sent after the notification time.

**17.2.2.45 NamePrefix1Code**

*Definition:* Specifies the terms used to formally address a person.

*Type:* CodeSet

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MIST	Mister	Title of the person is Mister or Mr.
MISS	Miss	Title of the person is Miss.
MADM	Madam	Title of the person is Madam.

**17.2.2.46 NamePrefix2Code**

*Definition:* Specifies the terms used to formally address a person.

*Type:* CodeSet

CodeName	Name	Definition
DOCT	Doctor	Title of the person is Doctor or Dr.
MADM	Madam	Title of the person is Madam.
MISS	Miss	Title of the person is Miss.
MIST	Mister	Title of the person is Mister or Mr.
MIKS	GenderNeutral	Title of the person is gender neutral (Mx).

**17.2.2.47 PreferredContactMethod1Code**

*Definition:* Preferred method used to reach the individual contact within an organisation.

*Type:* CodeSet

CodeName	Name	Definition
LETT	Letter	Preferred method used to reach the contact is per letter.
MAIL	Email	Preferred method used to reach the contact is per email.
PHON	Phone	Preferred method used to reach the contact is per phone.

CodeName	Name	Definition
FAXX	Fax	Preferred method used to reach the contact is per fax.
CELL	MobileOrCellPhone	Preferred method used to reach the contact is per mobile or cell phone.

### 17.2.2.48 PriceValueType1Code

*Definition:* Specifies a type of value of the price.

*Type:* CodeSet

CodeName	Name	Definition
DISC	Discount	Price expressed as a number of percentage points below par, for example, a discount price of 2.0% equals a price of 98 when par is 100.
PREM	Premium	Price expressed as a number of percentage points above par, for example, a premium price of 2.0% equals a price of 102 when par is 100.
PARV	Par	Price is the face amount.

### 17.2.2.49 ProposalType1Code

*Definition:* Specifies whether the proposal is an initial or a counter proposal.

*Type:* CodeSet

CodeName	Name	Definition
INIT	Initial	Specifies this is an initial proposal.
COUN	Counter	Specifies this is a counter proposal.

### 17.2.2.50 RejectionReason68Code

*Definition:* Specifies the reason why the instruction/cancellation request has a rejected status.

*Type:* CodeSet

CodeName	Name	Definition
DSEC	InvalidSecurity	Unrecognised or invalid financial instrument identification.
EVNM	UnrecognisedIdentification	Unrecognised event number.
UKWN	UnknownSymbol	Financial instrument's symbol has not been recognized.
ICOL	InsufficientCollateral	Insufficient collateral proposed.
CONL	ConcentrationLimitExceeded	Concentration limit was exceeded.
ELIG	NonEligibleSecurity	Security is not eligible.
INID	InvalidIdentification	Instruction contains an invalid message identification, identification is unknown.
OTHR	Other	Other. See Narrative.

**17.2.2.51 ReturnExcessCash1Code**

*Definition:* Specifies information about excess cash.

*Type:* CodeSet

CodeName	Name	Definition
RTND	AutomaticallyReturned	Excess cash in the currency is returned.
RTDN	NoAutomaticReturn	Automatic return of excess cash has not been requested for the currency.
SSPD	Suspended	Automatic return of cash is temporarily suspended (for example due to a currency holiday).

**17.2.2.52 RoundingMethod1Code**

*Definition:* Defines how the rounding amount was applied in the calculation. For example, should the amount of collateral required be rounded up, down, to the closer integral multiple specified or not rounded.

*Type:* CodeSet

CodeName	Name	Definition
DRDW	Down	Rounds the amount down.
DRUP	Up	Rounds the amount up.
NONE	None	Do not round.
CLSR	Closer	Rounds the amount to the closer integral multiple specified.

**17.2.2.53 SafekeepingPlace1Code**

*Definition:* Specifies the type of place of safekeeping.

*Type:* CodeSet

CodeName	Name	Definition
CUST	SharesHeldAtLocalCustodian	Financial instruments held at a local custodian.
ICSD	SharesHeldAtICSD	Financial instruments held at an International Central Securities Depository.
NCSD	SharesHeldAtNCSD	Financial instruments held at a National Central Securities Depository.
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

**17.2.2.54 SafekeepingPlace3Code**

*Definition:* Specifies the type of place of safekeeping.

*Type:* CodeSet

CodeName	Name	Definition
SHHE	SharesHeldElsewhere	Used for certain financial instruments, for example, US mutual funds, where settlement is internal only, that is, there is no external movement of securities.

### 17.2.2.55 SettlementStatus3Code

*Definition:* Specifies the status of the settlement of a trade in a central matching and settlement system.

*Type:* CodeSet

CodeName	Name	Definition
ASTL	AcceptedForSettlement	Settlement is accepted for settlement.
AAUT	AwaitingAuthorisation	Settlement is awaiting authorisation.
ACCF	AwaitingCreationConfirmation	Settlement is awaiting confirmation of creation.
ARCF	AwaitingRescindConfirmation	Settlement is awaiting confirmation of rescind.
MTCH	Matched	Instruction is matched.
PSTL	PartiallySettled	Part, but not all, of a Trade's value has settled, and no further elements of the Trade's value are expected to be settled.
RJCT	Rejected	Settlement is rejected.
STLD	Settled	Settlement is complete.
STCR	SettlementTransactionCreated	Settlement has been created.
SPLT	Split	Settlement is split.
NMAT	Unmatched	Instruction is unmatched.

### 17.2.2.56 ShortLong1Code

*Definition:* Specifies whether the securities position is short or long, that is, whether the balance is a negative or positive balance.

*Type:* CodeSet

CodeName	Name	Definition
SHOR	Short	Position is short, that is, the balance is negative.
LONG	Long	Position is long, that is, the balance is positive.

### 17.2.2.57 Status4Code

*Definition:* Specifies the status of an instruction.

*Type:* CodeSet

CodeName	Name	Definition
REJT	Rejected	Instruction has been rejected.

CodeName	Name	Definition
PACK	Accepted	Instruction has been accepted and is validated for further processing.

### 17.2.2.58 ThresholdType1Code

*Definition:* Defines whether the threshold was applied on an unsecured or secured basis.

*Type:* CodeSet

CodeName	Name	Definition
SECU	Secured	Means that once the threshold is breached, collateral must be posted to cover the full exposure.
UNSE	Unsecured	Means that the threshold provides a predetermined level of free trading. Once the threshold is breached, collateral must be posted to cover the exposure over and above the threshold level.

### 17.2.2.59 TypeOfIdentification2Code

*Definition:* Specifies the type of alternate identification which can be used to give an alternate identification of the party identified.

*Type:* CodeSet

CodeName	Name	Definition
ARNU	AlienRegistrationNumber	Number assigned by a government agency to identify foreign nationals.
CHTY	TaxExemptIdentificationNumber	Number assigned to a tax exempt entity.
CORP	CorporateIdentification	Number assigned to a corporate entity.
FIIN	ForeignInvestmentIdentityNumber	Number assigned to a foreign investor (other than the alien number).
TXID	TaxIdentificationNumber	Number assigned by a tax authority to an entity.

### 17.2.2.60 UnicodeChartsCode

*Definition:*odelist containing the names of the UNICODE code block name as specified on <http://unicode.org/Public/UNIDATA/Blocks.txt>.

*Type:* CodeSet



**Constraints**

- **ValidationByTable**

**17.2.3 Date****17.2.3.1 ISODate**

*Definition:* A particular point in the progression of time in a calendar year expressed in the YYYY-MM-DD format. This representation is defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

*Type:* Date

**17.2.4 DateTime****17.2.4.1 ISODateTime**

*Definition:* A particular point in the progression of time defined by a mandatory date and a mandatory time component, expressed in either UTC time format (YYYY-MM-DDThh:mm:ss.sssZ), local time with UTC offset format (YYYY-MM-DDThh:mm:ss.sss+/-hh:mm), or local time format (YYYY-MM-DDThh:mm:ss.sss). These representations are defined in "XML Schema Part 2: Datatypes Second Edition - W3C Recommendation 28 October 2004" which is aligned with ISO 8601.

Note on the time format:

1) beginning / end of calendar day

00:00:00 = the beginning of a calendar day

24:00:00 = the end of a calendar day

2) fractions of second in time format

Decimal fractions of seconds may be included. In this case, the involved parties shall agree on the maximum number of digits that are allowed.

*Type:* DateTime

**17.2.5 IdentifierSet****17.2.5.1 AnyBICDec2014Identifier**

*Definition:* Code allocated to a financial or non-financial institution by the ISO 9362 Registration Authority, as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Type:* IdentifierSet

*Identification scheme:* SWIFT; AnyBICIdentifier

**Format**

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

**Constraints**

- **AnyBIC**

Only a valid Business identifier code is allowed. Business identifier codes for financial or non-financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consists of eight (8) or eleven (11) contiguous characters.

**17.2.5.2 BICFIDec2014Identifier**

*Definition:* Code allocated to a financial institution by the ISO 9362 Registration Authority as described in ISO 9362: 2014 - "Banking - Banking telecommunication messages - Business identifier code (BIC)".

*Type:* IdentifierSet

*Identification scheme:* SWIFT; BICIdentifier

**Format**

pattern [A-Z0-9]{4,4}[A-Z]{2,2}[A-Z0-9]{2,2}([A-Z0-9]{3,3}){0,1}

**Constraints**

- **BICFI**

Valid BICs for financial institutions are registered and published by the ISO 9362 Registration Authority in the ISO directory of BICs, and consist of eight (8) or eleven (11) contiguous characters.

**17.2.5.3 IBAN2007Identifier**

*Definition:* The International Bank Account Number is a code used internationally by financial institutions to uniquely identify the account of a customer at a financial institution as described in the 2007 edition of the ISO 13616 standard "Banking and related financial services - International Bank Account Number (IBAN)" and replaced by the more recent edition of the standard.

*Type:* IdentifierSet

*Identification scheme:* National Banking Association; International Bank Account Number (ISO 13616)

**Format**

pattern [A-Z]{2,2}[0-9]{2,2}[a-zA-Z0-9]{1,30}

**Constraints**

- **IBAN**

A valid IBAN consists of all three of the following components: Country Code, check digits and BBAN.

**17.2.5.4 ISINOct2015Identifier**

*Definition:* The International Securities Identification Number is a code allocated to financial instruments as well as referential instruments, as described in the ISO 6166 standard, associated with the minimum descriptive data. The ISIN consists of a prefix using the alpha-2 country codes or reserved codes specified in ISO 3166 or other prefixes as may be determined by the Registration Authority for the ISO 6166 standard, a nine characters (alphanumeric) basic code and a check digit.

*Type:* IdentifierSet

*Identification scheme:* ANNA; ISINIdentifier

**Format**

pattern	[A-Z]{2,2}[A-Z0-9]{9,9}[0-9]{1,1}
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**17.2.5.5 LEIdentifier**

*Definition:* Legal Entity Identifier is a code allocated to a party as described in ISO 17442 "Financial Services - Legal Entity Identifier (LEI)".

*Type:* IdentifierSet

*Identification scheme:* Global LEI System; LEIdentifier

**Format**

pattern	[A-Z0-9]{18,18}[0-9]{2,2}
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**17.2.6 Indicator****17.2.6.1 YesNoIndicator**

*Definition:* Indicates a "Yes" or "No" type of answer for an element.

*Type:* Indicator

*Meaning When True:* Yes

*Meaning When False:* No

**17.2.7 Quantity****17.2.7.1 DecimalNumber**

*Definition:* Number of objects represented as a decimal number, for example 0.75 or 45.6.

*Type:* Quantity

**Format**

totalDigits	18
fractionDigits	17

**17.2.7.2 Max30DecimalNumber**

*Definition:* Number of objects represented as a decimal number, for example 0.75 or 45.6 with a maximum of 30 digits and 29 fraction digits.

*Type:* Quantity

**Format**

totalDigits	30
fractionDigits	29

**17.2.7.3 Number**

*Definition:* Number of objects represented as an integer.

*Type:* Quantity

**Format**

totalDigits	18
fractionDigits	0

## 17.2.8 Rate

### 17.2.8.1 BaseOneRate

*Definition:* Rate expressed as a decimal, for example, 0.7 is 7/10 and 70%.

*Type:* Rate

**Format**

totalDigits	11
fractionDigits	10
baseValue	1.0

### 17.2.8.2 PercentageRate

*Definition:* Rate expressed as a percentage, that is, in hundredths, for example, 0.7 is 7/10 of a percent, and 7.0 is 7%.

*Type:* Rate

**Format**

totalDigits	11
fractionDigits	10
baseValue	100.0

## 17.2.9 Text

### 17.2.9.1 Exact4AlphaNumericText

*Definition:* Specifies an alphanumeric string with a length of 4 characters.

*Type:* Text

**Format**

pattern	[a-zA-Z0-9]{4}
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### 17.2.9.2 Max128Text

*Definition:* Specifies a character string with a maximum length of 128 characters.

*Type:* Text

**Format**

minLength	1
maxLength	128

**17.2.9.3 Max140Text**

*Definition:* Specifies a character string with a maximum length of 140 characters.

*Type:* Text

**Format**

minLength	1
maxLength	140

**17.2.9.4 Max16Text**

*Definition:* Specifies a character string with a maximum length of 16 characters.

*Type:* Text

**Format**

minLength	1
maxLength	16

**17.2.9.5 Max2048Text**

*Definition:* Specifies a character string with a maximum length of 2048 characters.

*Type:* Text

**Format**

minLength	1
maxLength	2048

**17.2.9.6 Max210Text**

*Definition:* Specifies a character string with a maximum length of 210 characters.

*Type:* Text

**Format**

minLength	1
maxLength	210

**17.2.9.7 Max256Text**

*Definition:* Specifies a character string with a maximum length of 256 characters.

*Type:* Text

**Format**

minLength	1
maxLength	256

**17.2.9.8 Max34Text**

*Definition:* Specifies a character string with a maximum length of 34 characters.

*Type:* Text

**Format**

minLength	1
maxLength	34

**17.2.9.9 Max350Text**

*Definition:* Specifies a character string with a maximum length of 350 characters.

*Type:* Text

**Format**

minLength	1
maxLength	350

**17.2.9.10 Max35Text**

*Definition:* Specifies a character string with a maximum length of 35 characters.

*Type:* Text

**Format**

minLength	1
maxLength	35

**17.2.9.11 Max4Text**

*Definition:* Specifies a character string with a maximum length of 4 characters.

*Type:* Text

**Format**

minLength	1
maxLength	4

**17.2.9.12 Max52Text**

*Definition:* Specifies a character string with a maximum length of 52 characters.

*Type:* Text

**Format**

minLength	1
maxLength	52

**17.2.9.13 Max5NumericText**

*Definition:* Specifies a numeric string with a maximum length of 5 digits.

*Type:* Text

**Format**

pattern	[0-9]{1,5}
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**17.2.9.14 Max70Text**

*Definition:* Specifies a character string with a maximum length of 70characters.

*Type:* Text

**Format**

minLength	1
maxLength	70

**17.2.9.15 PhoneNumber**

*Definition:* The collection of information which identifies a specific phone or FAX number as defined by telecom services.

It consists of a "+" followed by the country code (from 1 to 3 characters) then a "-" and finally, any combination of numbers, "(", ")", "+" and "-" (up to 30 characters).

*Type:* Text

**Format**

pattern	\+[0-9]{1,3}-[0-9()+-]{1,30}
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